

NUVEEN SELECT MATURITIES MUNICIPAL FUND  
Form N-Q  
August 28, 2015

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 811-07056

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: 6/30/15

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

Nuveen Select Maturities Municipal Fund  
(NIM)  
June 30, 2015 (Unaudited)

Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
	LONG-TERM INVESTMENTS – 97.5%			
	MUNICIPAL BONDS – 97.5%			
	Alabama – 0.2%			
\$ 180	Birmingham Special Care Facilities Financing Authority, Alabama, Revenue Bonds, Baptist Health System Inc., Series 2005A, 5.000%, 11/15/30	11/15 at 100.00	Baa2	\$ 180,283
125	Mobile Spring Hill College Educational Building Authority, Alabama, Revenue Bonds, Spring Hill College Project, Series 2015, 5.000%, 4/15/27	4/25 at 100.00	N/R	124,770
305	Total Alabama			305,053
	Alaska – 0.1%			
155	Alaska State, Sport Fishing Revenue Bonds, Refunding Series 2011, 5.000%, 4/01/21	4/20 at 100.00	A1	173,831
	Arizona – 2.6%			
60	Arizona Health Facilities Authority, Hospital System Revenue Bonds, Phoenix Children's Hospital, Refunding Series 2012A: 5.000%, 2/01/20	No Opt. Call	BBB+	67,905
290	5.000%, 2/01/27	2/22 at 100.00	BBB+	313,783
55	Arizona Health Facilities Authority, Revenue Bonds, Scottsdale Lincoln Hospitals Project, Series 2014A, 5.000%, 12/01/24	No Opt. Call	A2	64,517
425	Arizona Sports and Tourism Authority, Tax Revenue Bonds, Multipurpose Stadium Facility Project, Refunding Senior Series 2012A: 5.000%, 7/01/25	7/22 at 100.00	A1	468,176
685	5.000%, 7/01/26	7/22 at 100.00	A1	748,328
685	5.000%, 7/01/27	7/22 at 100.00	A1	739,725
100	Pima County Industrial Development Authority, Arizona, Revenue Bonds, Tucson Electric Power	3/23 at 100.00	A3	103,266

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	Company Project, Series 2013A, 4.000%, 9/01/29			
	Salt Verde Financial Corporation, Arizona, Senior Gas Revenue Bonds, Citigroup Energy Inc			
	Prepay Contract Obligations, Series 2007:			
150	5.000%, 12/01/17	No Opt. Call	A-	161,682
110	5.250%, 12/01/19	No Opt. Call	A-	124,450
35	5.000%, 12/01/32	No Opt. Call	A-	38,071
500	5.000%, 12/01/37	No Opt. Call	A-	541,720
3,095	Total Arizona			3,371,623
	Arkansas – 0.6%			
	Independence County, Arkansas, Pollution Control Revenue Bonds, Arkansas Power and Light	No Opt. Call	A-	510,645
500	Company Project, Series 2013, 2.375%, 1/01/21			
	North Little Rock, Arkansas, Electric Revenue Refunding Bonds, Series 1992A, 6.500%, 7/01/15 –	No Opt. Call	A3(4)	315,054
315	NPFG Insured (ETM)			
815	Total Arkansas			825,699
	California – 6.0%			
	Alameda Corridor Transportation Authority, California, Revenue Bonds, Refunding Senior Lien	No Opt. Call	A	359,562
300	Series 2013A, 5.000%, 10/01/23			
	California Health Facilities Financing Authority, Revenue Bonds, Lucile Salter Packard	No Opt. Call	AA	126,536
125	Children’s Hospital, Series 2008A, 1.450%, 8/15/33 (Mandatory put 3/15/17)			
	California Health Facilities Financing Authority, Revenue Bonds, Lucile Salter Packard	No Opt. Call	AA	161,966
160	Children’s Hospital, Series 2012C, 1.450%, 8/15/23 (Mandatory put 3/15/17)			
	California Health Facilities Financing Authority, Revenue Bonds, Saint Joseph Health System,	No Opt. Call	AA-	584,690
500	Series 2013D, 5.000%, 7/01/43 (Mandatory put 10/15/20)			
	California Pollution Control Financing Authority, Solid Waste Disposal Revenue Bonds, Waste	No Opt. Call	N/R	290,980
290	Management Inc., Series 2015A-1, 3.375%, 7/01/25 (WI/DD, Settling 7/01/15) (Alternative Minimum Tax)			
	California State, General Obligation Bonds, Various Purpose Series 2010, 5.500%, 3/01/40	3/20 at 100.00	AA-	608,034
525				

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125	California Statewide Communities Development Authority, California, Revenue Bonds, Loma Linda University Medical Center, Series 2014A, 5.250%, 12/01/29	12/24 at 100.00	BBB-	136,390
210	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+	226,004
250	Delano, California, Certificates of Participation, Delano Regional Medical Center, Series 2012, 5.000%, 1/01/24	No Opt. Call	BBB-	271,378
560	Golden State Tobacco Securitization Corporation, California, Tobacco Settlement Asset-Backed Bonds, Series 2007A-1, 4.500%, 6/01/27	6/17 at 100.00	B	534,290
100	Lake Elsinore Public Financing Authority, California, Local Agency Revenue Bonds, Canyon Hills Improvement Area A & C, Series 2014C, 5.000%, 9/01/32	9/24 at 100.00	N/R	105,978
365	Lake Elsinore Redevelopment Agency, California, Special Tax Bonds, Community Facilities District 90-2, Series 2007A, 4.500%, 10/01/24 - AGM Insured	10/17 at 100.00	AA	387,663
250	Moulton Niguel Water District, California, Certificates of Participation, Refunding Series 2003: 5.000%, 9/01/21 (Pre-refunded 9/01/16) - AMBAC Insured	9/16 at 100.00	AAA	263,475
250	5.000%, 9/01/22 (Pre-refunded 9/01/16) - AMBAC Insured	9/16 at 100.00	AAA	263,475
500	5.000%, 9/01/23 (Pre-refunded 9/01/16) - AMBAC Insured	9/16 at 100.00	AAA	526,950
295	Mount San Antonio Community College District, Los Angeles County, California, General Obligation Bonds, Election of 2008, Series 2013A, 0.000%, 8/01/28	2/28 at 100.00	AA	254,957
2,000	Palomar Pomerado Health, California, General Obligation Bonds, Series 2009A, 0.000%, 8/01/25 - AGC Insured	No Opt. Call	AA	1,378,700
35	Riverside County Transportation Commission, California, Toll Revenue Senior Lien Bonds, Series 2013A, 5.750%, 6/01/44	6/23 at 100.00	BBB-	39,298
2,000		No Opt. Call	AA+	784,080

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	San Diego Community College District, California, General Obligation Bonds, Refunding Series 2011, 0.000%, 8/01/37			
415	San Joaquin Hills Transportation Corridor Agency, Orange County, California, Toll Road Revenue	1/25 at 100.00	BBB-	459,334
	Bonds, Refunding Senior Lien Series 2014A, 5.000%, 1/15/29			
9,255	Total California Colorado – 0.9%			7,763,740
	E-470 Public Highway Authority, Colorado, Senior Revenue Bonds, Series 2000B:			
155	0.000%, 9/01/29 – NPMG Insured	No Opt. Call	AA-	90,359
75	0.000%, 9/01/33 – NPMG Insured	No Opt. Call	AA-	35,275
	E-470 Public Highway Authority, Colorado, Senior Revenue Bonds, Series 2007A-1, 5.250%, 9/01/18 – NPMG Insured	No Opt. Call	AA-	11,010
	E-470 Public Highway Authority, Colorado, Toll Revenue Bonds, Series 2004B, 0.000%, 3/01/36 – NPMG Insured	9/20 at 41.72	AA-	328,720
1,000	Plaza Metropolitan District 1, Lakewood, Colorado, Tax Increment Revenue Bonds, Refunding Series 2013, 5.000%, 12/01/20	No Opt. Call	N/R	526,465
500	Regional Transportation District, Colorado, Denver Transit Partners Eagle P3 Project Private	7/20 at 100.00	Baa3	226,028
200	Activity Bonds, Series 2010, 6.000%, 1/15/41			
1,940	Total Colorado Connecticut – 0.7%			1,217,857
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2010A-3, 0.875%, 7/01/49 (Mandatory put 2/08/18) Delaware – 0.1%	No Opt. Call	AAA	892,170
900	Delaware Health Facilities Authority, Revenue Bonds, Nanticoke Memorial Hospital, Series 2013, 5.000%, 7/01/28	7/23 at 100.00	BBB-	179,874
170	District of Columbia – 0.5%			
	District of Columbia Student Dormitory Revenue Bonds, Provident Group – Howard Properties LLC	10/22 at 100.00	BB+	123,133
120	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	No Opt. Call	Baa1	468,369
380				

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500	Total District of Columbia Florida – 7.0% Citizens Property Insurance Corporation, Florida, Coastal Account Senior Secured Bonds, Series 2015A-1:			591,502
545	5.000%, 6/01/22	12/21 at 100.00	AA–	623,398
365	5.000%, 6/01/25	12/24 at 100.00	AA–	423,754
600	Citizens Property Insurance Corporation, Florida, High Risk Account Revenue Bonds, Series 2007A, 5.000%, 3/01/16 – NPMG Insured (ETM) Citizens Property Insurance Corporation, Florida, High Risk Assessment Revenue, Senior Secured	No Opt. Call	AA– (4)	618,798
180	Bonds, Series 2009A-1, 5.375%, 6/01/16 Citizens Property Insurance Corporation, Florida, High-Risk Account Revenue Bonds, Coastal	No Opt. Call	A+	187,992
160	Account Senior Secured Series 2011A-1, 5.000%, 6/01/18 Citizens Property Insurance Corporation, Florida, Personal and Commercial Lines Account Bonds, Senior Secured Series 2012A-1:	No Opt. Call	AA–	176,160
50	5.000%, 6/01/18	No Opt. Call	AA–	55,050
455	5.000%, 6/01/20 Collier County Educational Facilities Authority, Florida, Revenue Bonds, Hodges University,	No Opt. Call	AA–	519,291
370	Series 2013, 6.000%, 11/01/33 Florida Department of Environmental Protection, Florida Forever Revenue Bonds, Series 2007B,	11/23 at 100.00	BBB–	408,602
600	5.000%, 7/01/19 – NPMG Insured Halifax Hospital Medical Center, Florida, Revenue Bonds, Series 2006, 5.250%, 6/01/26	7/17 at 101.00	AA–	654,906
150	Halifax Hospital Medical Center, Florida, Revenue Bonds, Series 2006, 5.250%, 6/01/26	6/16 at 100.00	A–	154,291
370	(Pre-refunded 6/01/16) Miami-Dade County, Florida, Public Facilities Revenue Bonds, Jackson Health System, Series 2009:	6/16 at 100.00	N/R (4)	385,988
10	5.500%, 6/01/29 – AGM Insured	6/19 at 100.00	AA	11,245
10	5.625%, 6/01/34 – AGC Insured	6/19 at 100.00	AA	11,243
750	North Sumter County Utility Dependent District, Florida, Utility Revenue Bonds, Series 2010,	No Opt. Call	A	835,785

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	5.000%, 10/01/20 Orange County School Board, Florida, Certificates of Participation, Series 2005B,				
270	5.000%, 8/01/25 – AMBAC Insured	8/15 at 100.00	AA	271,091	
2,000	Orange County, Florida, Tourist Development Tax Revenue Bonds, Series 2005, 5.000%, 10/01/22 (Pre-refunded 10/01/15) – AMBAC Insured Palm Beach County Health Facilities Authority, Florida, Hospital Revenue Bonds, BRCH	10/15 at 100.00	AA (4)	2,024,080	
75	Corporation Obligated Group, Refunding Series 2014, 5.000%, 12/01/31 Port Everglades Authority, Florida, Port Facilities Revenue Bonds, Series 1986,	12/24 at 100.00	BBB	82,286	
90	7.125%, 11/01/16 (ETM) South Miami Health Facilities Authority, Florida, Hospital Revenue, Baptist Health System	No Opt. Call	Aaa	94,751	
720	Obligation Group, Series 2007, 5.000%, 8/15/27 Tampa, Florida, Cigarette Tax Allocation Bonds, H. Lee Moffitt Cancer Center Project, Refunding & Capital Improvement Series 2012A:	8/17 at 100.00	AA	776,513	
120	5.000%, 9/01/22	No Opt. Call	A+	139,118	
350	5.000%, 9/01/23	9/22 at 100.00	A+	400,827	
185	5.000%, 9/01/25	9/22 at 100.00	A+	211,910	
8,425	Total Florida			9,067,079	
	Georgia – 1.0% Cherokee County Water and Sewerage Authority, Georgia, Revenue Bonds, Series 1995, 5.200%, 8/01/25 (Pre-refunded 8/01/22) – NPMFG Insured	8/22 at 100.00	AA– (4)	301,846	
900	Private Colleges and Universities Authority, Georgia, Revenue Bonds, Mercer University, Refunding Series 2012C, 5.250%, 10/01/23	10/22 at 100.00	Baa2	1,033,596	
1,170	Total Georgia			1,335,442	
	Guam – 0.1% Guam Waterworks Authority, Water and Wastewater System Revenue Bonds, Series 2013, 5.500%, 7/01/43	7/23 at 100.00	A–	157,318	
200	Hawaii – 0.2% Hawaii Department of Budget and Finance, Special Purpose Revenue Bonds, Hawaii Pacific University, Series 2013A, 6.250%, 7/01/27 Idaho – 0.1%	7/23 at 100.00	BB+	220,060	

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100	Madison County, Idaho, Hospital Revenue Certificates of Participation, Madison Memorial Hospital, Series 2006, 5.250%, 9/01/37 Illinois – 13.0%	9/16 at 100.00	BB+	100,816
1,500	Cook County Township High School District 208, Illinois, General Obligation Bonds, Series 2006, 5.000%, 12/01/21 – NPMG Insured Cook County, Illinois, General Obligation Bonds, Refunding Series 2012C, 5.000%, 11/15/21	12/15 at 100.00	Aa3	1,528,500
325	Huntley, Illinois, Special Service Area 9, Special Tax Bonds, Series 2007, 5.100%, 3/01/28 – AGC Insured	No Opt. Call	AA	350,753
2,000	Illinois Finance Authority, Revenue Bonds, Centegra Health System, Series 2012, 5.000%, 9/01/27	3/17 at 100.00	AA	2,123,020
455	Illinois Finance Authority, Revenue Bonds, Centegra Health System, Series 2014A, 4.625%, 9/01/39	9/22 at 100.00	BBB	480,912
150	Illinois Finance Authority, Revenue Bonds, Northwest Community Hospital, Series 2008A, 5.500%, 7/01/38	9/24 at 100.00	BBB	146,261
245	Illinois Finance Authority, Revenue Bonds, OSF Healthcare System, Series 2007A, 5.750%, 11/15/37	7/18 at 100.00	A+	265,617
655	Illinois Finance Authority, Revenue Bonds, Roosevelt University, Series 2007, 5.250%, 4/01/22	11/17 at 100.00	A	705,972
250	Illinois State, General Obligation Bonds, February Series 2014: 5.000%, 2/01/25	4/17 at 100.00	Baa3	256,868
370	5.000%, 2/01/26	2/24 at 100.00	A–	395,630
325	Illinois State, General Obligation Bonds, Refunding Series 2007B, 5.000%, 1/01/16	2/24 at 100.00	A–	343,645
290	Illinois State, General Obligation Bonds, Refunding Series 2008, 4.250%, 4/01/16	No Opt. Call	A–	295,699
425	Illinois State, General Obligation Bonds, Refunding Series 2012: 5.000%, 8/01/20	No Opt. Call	A–	434,728
390	5.000%, 8/01/21	No Opt. Call	A–	422,982
325	5.000%, 8/01/22	No Opt. Call	A–	352,823
1,000	5.000%, 8/01/23	No Opt. Call	A–	1,080,900
275	Illinois State, General Obligation Bonds, Series 2006A: 5.000%, 6/01/24	No Opt. Call	A–	297,187
15		12/16 at 100.00	A–	15,505
10	5.000%, 6/01/27	12/16 at 100.00	A–	10,228

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230	Illinois State, General Obligation Bonds, Series 2006, 5.000%, 1/01/17	1/16 at 100.00	A-	234,099
300	Illinois State, General Obligation Bonds, Series 2012A, 4.000%, 1/01/20	No Opt. Call	A-	311,523
280	Illinois State, General Obligation Bonds, Series 2013: 5.500%, 7/01/25	7/23 at 100.00	A-	305,516
240	5.500%, 7/01/26	7/23 at 100.00	A-	260,172
1,380	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	1,286,602
1,000	Peoria Public Building Commission, Illinois, School District Facility Revenue Bonds, Peoria	12/18 at 79.62	AA	735,050
715	County School District 150 Project, Series 2009A, 0.000%, 12/01/22 – AGC Insured	No Opt. Call	A	804,039
1,000	Railsplitter Tobacco Settlement Authority, Illinois, Tobacco Settlement Revenue Bonds, Series 2010: 5.000%, 6/01/19	No Opt. Call	A	1,156,340
60	5.250%, 6/01/21	6/16 at 100.00	A	63,112
580	6.250%, 6/01/24 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	660,202
500	Sterling, Whiteside County, Illinois, General Obligation Bonds, Alternate Revenue Source, Series 2012, 4.000%, 11/01/22	No Opt. Call	A+	545,875
355	Will, Grundy, Kendall, LaSalle, Kankakee, Livingston and Cook Counties Community College	6/18 at 100.00	AA	391,341
570	District 525 Joliet Junior College, Illinois, General Obligation Bond, Series 2008, 5.750%, 6/01/28 Williamson & Johnson Counties Community Unit School District 2, Marion, Illinois, Limited Tax	10/19 at 103.00	BBB	633,070
16,215	General Obligation Lease Certificates, Series 2011, 7.000%, 10/15/22 Total Illinois Indiana – 2.0%			16,894,171
190	Indiana Finance Authority, Educational Facilities Revenue Bonds, Drexel Foundation For	10/19 at 100.00	B-	184,602
250	Educational Excellence, Inc., Series 2009A, 6.000%, 10/01/21 Indiana Finance Authority, Private Activity Bonds, Ohio River Bridges East End Crossing	1/17 at 100.00	BBB	263,703

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175	Project, Series 2013B, 5.000%, 1/01/19 (Alternative Minimum Tax) Indiana Finance Authority, Tax-Exempt Private Activity Revenue Bonds, I-69 Section 5 Project, Series 2014, 5.250%, 9/01/34 (Alternative Minimum Tax) Indianapolis, Indiana, Thermal Energy System Revenue Bonds, Refunding First Lien Series 2014A, 5.000%, 10/01/31	9/24 at 100.00	BBB	191,082
140	Jasper County, Indiana, Pollution Control Revenue Refunding Bonds, Northern Indiana Public Service Company Project, Series 1994A Remarketed, 5.850%, 4/01/19 – NPMG Insured Lake County Building Corporation, Indiana, First Mortgage Bonds, Series 2012, 4.750%, 2/01/21	10/24 at 100.00	A	156,821
255	Vanderburgh County, Indiana, Redevelopment District Tax Increment Revenue bonds, Refunding Series 2014, 5.000%, 2/01/29	No Opt. Call	AA–	288,953
250	Whiting, Indiana, Environmental Facilities Revenue Bonds, BP Products North America Inc. Project, Series 2008, 1.875%, 6/01/44 (Mandatory put 10/01/19)	No Opt. Call	N/R	260,255
250	Total Indiana Iowa – 0.7%	8/24 at 100.00	A	279,997
865	Ames, Iowa, Hospital Revenue Bonds, Mary Greeley Medical Center, Series 2011, 5.250%, 6/15/27	No Opt. Call	A	865,614
2,375	Iowa Finance Authority, Iowa, Midwestern Disaster Area Revenue Bonds, Iowa Fertilizer Company Project, Series 2013, 5.000%, 12/01/19	6/20 at 100.00	A2	2,491,027
500	Total Iowa Kansas – 0.1%	No Opt. Call	BB–	359,016
335	Wyandotte County/Kansas City Unified Government Board of Public Utilities, Kansas, Utility System Revenue Bonds, Refunding & Improvement Series 2014A, 5.000%, 9/01/22	No Opt. Call	A+	905,131
835	Wyandotte County-Kansas City Unified Government, Kansas, Sales Tax Special Obligation Capital Appreciation Revenue Bonds Redevelopment Project Area B – Major Multi-Sport Athletic Complex	No Opt. Call	A–	117,003
95				69,102

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195	Project, Subordinate Lien Series 2010B, 0.000%, 6/01/21 Total Kansas Kentucky – 1.3%			186,105
350	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	371,122
460	Kentucky Public Transportation Infrastructure Authority, First Tier Toll Revenue Bonds, Downtown Crossing Project, Series 2013A, 5.000%, 7/01/17	No Opt. Call	Baa3	496,395
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	382,969
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+	150,849
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	322,826
1,620	Total Kentucky Louisiana – 0.9%			1,724,161
210	De Soto Parrish, Louisiana, Pollution Control Revenue Bonds, Southwestern Electric Power Company Project, Refunding Series 2010, 1.600%, 1/01/19	No Opt. Call	BBB	209,332
55	Louisiana Citizens Property Insurance Corporation, Assessment Revenue Bonds, Series 2006B, 5.000%, 6/01/23 – AMBAC Insured	6/16 at 100.00	A1	57,033
155	Louisiana Citizens Property Insurance Corporation, Assessment Revenue Bonds, Series 2006-C1: 5.875%, 6/01/23	6/18 at 100.00	AA	174,132
10	6.000%, 6/01/24	6/18 at 100.00	AA	11,288
300	Louisiana Public Facilities Authority, Revenue Bonds, Ochsner Clinic Foundation Project, Series 2007A, 5.250%, 5/15/38	5/17 at 100.00	Baa1	316,596
400		No Opt. Call	BBB	434,668

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	Saint Charles Parish, Louisiana, Gulf Opportunity Zone Revenue Bonds, Valero Project, Series 2010, 4.000%, 12/01/40 (Mandatory put 6/01/22)			
1,130	Total Louisiana			1,203,049
	Maine – 0.0%			
	Portland, Maine, General Airport Revenue Bonds, Refunding Series 2013, 5.000%, 7/01/22	No Opt. Call	BBB+	39,795
35	Massachusetts – 1.1%			
	Massachusetts Development Finance Agency, Revenue Bonds, Orchard Cove, Series 2007, 5.000%, 10/01/19	10/17 at 100.00	N/R	517,955
500	Massachusetts Development Finance Agency, Revenue Bonds, Roxbury Latin School, Series 2014A, 3.250%, 7/01/33	7/25 at 100.00	AA–	176,960
185	Massachusetts Port Authority, Special Facilities Revenue Bonds, Delta Air Lines Inc., Series 2001A: 5.200%, 1/01/20 – AMBAC Insured (Alternative Minimum Tax)	9/15 at 100.00	N/R	100,358
100	5.000%, 1/01/27 – AMBAC Insured (Alternative Minimum Tax)	1/16 at 100.00	N/R	471,683
470	Massachusetts School Building Authority, Dedicated Sales Tax Revenue Bonds, Series 2007A: 5.000%, 8/15/18 – AMBAC Insured	8/17 at 100.00	AA+	109,110
100	5.000%, 8/15/20 – AMBAC Insured	8/17 at 100.00	AA+	65,287
60	Total Massachusetts			1,441,353
1,415	Michigan – 1.5%			
	Detroit Downtown Development Authority, Michigan, Tax Increment Refunding Bonds, Development Area 1 Projects, Series 1996B, 0.000%, 7/01/23	No Opt. Call	BB	248,840
400	Detroit, Michigan, General Obligation Bonds, Series 2001A-1, 5.375%, 4/01/18 – NPMFG Insured	10/15 at 100.00	A3	155,093
155	Detroit, Michigan, Second Lien Sewerage Disposal System Revenue Bonds, Series 2005A, 5.000%, 7/01/35 – NPMFG Insured	9/15 at 100.00	AA–	50,683
50	Detroit, Michigan, Senior Lien Sewerage Disposal System Revenue Bonds, Series 2001B, 5.500%, 7/01/29 – FGIC Insured	No Opt. Call	AA–	175,176
150	Michigan Finance Authority, Detroit, Michigan, Local Government Loan Program, Unlimited Tax	10/15 at 100.00	A–	845,507
845				

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	General Obligation Bonds, Series 2014G-2A, 5.375%, 4/01/18 – NPFPG Insured			
500	Wayne County Airport Authority, Michigan, Revenue Bonds, Detroit Metropolitan Airport, Refunding Series 2010C, 5.000%, 12/01/16	No Opt. Call	A	529,415
2,100	Total Michigan Mississippi – 0.2%			2,004,714
250	Warren County, Mississippi, Gulf Opportunity Zone Revenue Bonds, International Paper Company, Series 2006A, 4.800%, 8/01/30 Missouri – 3.6%	8/15 at 100.00	Baa2	243,547
390	Jackson County, Missouri, Special Obligation Bonds, Harry S. Truman Sports Complex, Series 2006: 4.500%, 12/01/25 (Pre-refunded 12/01/16) – AMBAC Insured	12/16 at 100.00	Aa3 (4)	411,680
535	5.000%, 12/01/26 (Pre-refunded 12/01/16) – AMBAC Insured	12/16 at 100.00	Aa3 (4)	568,518
505	5.000%, 12/01/27 (Pre-refunded 12/01/16) – AMBAC Insured	12/16 at 100.00	Aa3 (4)	536,638
310	5.000%, 12/01/28 (Pre-refunded 12/01/16) – AMBAC Insured	12/16 at 100.00	Aa3 (4)	329,422
1,060	4.500%, 12/01/31 (Pre-refunded 12/01/16) – AMBAC Insured	12/16 at 100.00	Aa3 (4)	1,118,925
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+	108,262
1,070	Saint Louis, Missouri, Airport Revenue Bonds, Lambert-St. Louis International Airport, Series 2005, 5.500%, 7/01/19 – NPFPG Insured	No Opt. Call	AA–	1,232,073
260	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)	299,068
4,230	Total Missouri Montana – 0.3%			4,604,586
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	265,138
150	University of Montana, Revenue Bonds, Series 1996D, 5.375%, 5/15/19 – NPFPG Insured (ETM)	9/15 at 100.00	AA– (4)	164,190
410	Total Montana Nebraska – 0.1%			429,328
5		5/24 at 100.00	BBB+	4,847

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	Douglas County Hospital Authority 2, Nebraska, Hospital Revenue Bonds, Madonna Rehabilitation Hospital Project, Series 2014, 4.000%, 5/15/33			
100	Douglas County School District 10 Elkhorn, Nebraska, General Obligation Bonds, Public Schools	6/22 at 100.00	AA-	110,032
	Series 2012, 4.000%, 6/15/23			
105	Total Nebraska Nevada – 2.1%			114,879
	Clark County, Nevada, Airport Revenue Bonds, Subordinate Lien Series 2010B, 5.750%, 7/01/42	1/20 at 100.00	A+	1,536,695
1,325	Las Vegas Redevelopment Agency, Nevada, Tax Increment Revenue Bonds, Series 2009A, 8.000%, 6/15/30	6/19 at 100.00	BBB	285,905
	Las Vegas, Nevada, Special Improvement District 607 Providence, Local Improvement Refunding	No Opt. Call	N/R	53,460
50	Bonds, Series 2013, 5.000%, 6/01/22			
	Washoe County, Nevada, General Obligation Bonds, Reno-Sparks Convention & Visitors Authority, Refunding Series 2011, 5.000%, 7/01/23	7/21 at 100.00	AA	886,112
775	Total Nevada New Jersey – 5.2%			2,762,172
	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	130,702
130	New Jersey Economic Development Authority, Cigarette Tax Revenue Bonds, Series 2004, 5.500%, 6/15/16 – RAAI Insured (ETM)	No Opt. Call	Aaa	125,990
120	New Jersey Economic Development Authority, Cigarette Tax Revenue Refunding Bonds, Series 2012: 4.000%, 6/15/19	No Opt. Call	BBB+	159,578
150	5.000%, 6/15/20	No Opt. Call	BBB+	310,257
280	5.000%, 6/15/21	No Opt. Call	BBB+	167,282
150	5.000%, 6/15/22	No Opt. Call	BBB+	373,977
335	5.000%, 6/15/23	6/22 at 100.00	BBB+	390,302
350	5.000%, 6/15/24	6/22 at 100.00	BBB+	232,031
210	5.000%, 6/15/25	6/22 at 100.00	BBB+	548,340
500	5.000%, 6/15/26	6/22 at 100.00	BBB+	163,321
150	4.250%, 6/15/27	6/22 at 100.00	BBB+	102,840
100	5.000%, 6/15/28	No Opt. Call	BBB+	322,740
300	New Jersey Economic Development Authority, Private Activity Bonds, The Goethals Bridge	1/24 at 100.00	BBB-	242,642
220				

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50	Replacement Project, Series 2013, 5.000%, 1/01/28 (Alternative Minimum Tax) New Jersey Health Care Facilities Financing Authority, State Contract Bonds, Hospital Asset	10/18 at 100.00	A-	53,316
1,660	Transformation Program, Series 2008A, 5.250%, 10/01/38 New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Capital	No Opt. Call	A-	613,619
1,515	Appreciation Series 2010A, 0.000%, 12/15/33 New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Series 2010D, 5.000%, 12/15/23	No Opt. Call	A-	1,642,608
320	New Jersey Turnpike Authority, Revenue Bonds, Series 2012B, 5.000%, 1/01/19	No Opt. Call	A+	359,830
170	Salem County Pollution Control Financing Authority, New Jersey, Pollution Control Revenue	No Opt. Call	BBB-	185,973
250	Bonds, Chambers Project, Refunding Series 2014A, 5.000%, 12/01/23 (Alternative Minimum Tax) South Jersey Port Corporation, New Jersey, Marine Terminal Revenue Refunding Bonds, Series 2012Q, 3.000%, 1/01/22	No Opt. Call	A3	247,375
210	Tobacco Settlement Financing Corporation, New Jersey, Tobacco Settlement Asset-Backed Bonds, Series 2007-1A: 4.500%, 6/01/23	6/17 at 100.00	BB	210,134
100	4.625%, 6/01/26	6/17 at 100.00	B+	95,774
7,270	Total New Jersey New Mexico – 1.0%			6,678,631
715	Farmington, New Mexico, Pollution Control Revenue Refunding Bonds, Southern California Edison Company, Four Corners Project, Series 2005A, 1.875%, 4/01/29 (Mandatory put 4/01/20)	No Opt. Call	Aa3	710,074
490	New Mexico Municipal Energy Acquisition Authority, Gas Supply Revenue Bonds, Refunding Sub-Series 2014A, 5.000%, 11/01/39 (Mandatory put 8/01/19)	8/19 at 100.00	Aa3	552,593
1,205	Total New Mexico New York – 7.4%			1,262,667
220	Brooklyn Arena Local Development Corporation, New York, Payment in Lieu of Taxes Revenue	1/20 at 100.00	BBB-	253,271

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	Bonds, Barclays Center Project, Series 2009, 6.000%, 7/15/30			
	Buffalo and Erie County Industrial Land Development Corporation, New York, Revenue Bonds, Catholic Health System, Inc. Project, Series 2015:			
145	5.000%, 7/01/23	No Opt. Call	BBB+	166,499
185	5.000%, 7/01/24	No Opt. Call	BBB+	212,822
	Dormitory Authority of the State of New York, Third General Resolution Revenue Bonds, State	5/22 at 100.00	AA	902,047
770	University Educational Facilities Issue, Series 2012A, 5.000%, 5/15/25			
	Hudson Yards Infrastructure Corporation, New York, Revenue Bonds, Senior Fiscal 2012 Series	2/21 at 100.00	A	493,316
435	2011A, 5.750%, 2/15/47			
	Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2000A:			
195	0.000%, 6/01/22 – AGM Insured	No Opt. Call	AA	164,810
55	0.000%, 6/01/24 – AGM Insured	No Opt. Call	AA	42,784
	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	149,307
220	5.000%, 12/01/26 – SYNCORA GTY Insured	6/16 at 100.00	A–	227,964
	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	25,868
200	5.000%, 12/01/35	6/16 at 100.00	A–	206,774
	Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2006C,	9/16 at 100.00	A–	416,792
400	5.000%, 9/01/35			
	Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2006D,	9/16 at 100.00	AA–	422,877
405	5.000%, 9/01/25 – NPMFG Insured			
	Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2006E:			
		12/16 at 100.00	AA–	217,398
205	5.000%, 12/01/17 – FGIC Insured			
		12/16 at 100.00	AA–	487,683
460	5.000%, 12/01/18 – NPMFG Insured			
10	4.000%, 12/01/18 – NPMFG Insured	No Opt. Call	AA–	10,348
		12/16 at 100.00	AA–	232,725
220	5.000%, 12/01/21 – FGIC Insured			

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220	5.000%, 12/01/22 – FGIC Insured Long Island Power Authority, New York, Electric System Revenue Bonds, Series 2006F,	12/16 at 100.00	AA–	232,725
190	5.000%, 5/01/19 – NPMG Insured New York State Energy Research and Development Authority, Pollution Control Revenue Bonds, New	11/16 at 100.00	AA–	200,722
825	York State Electric and Gas Corporation, Series 2005A, 2.375%, 7/01/26 (Mandatory put 5/01/20) (Alternative Minimum Tax) New York State Thruway Authority, General Revenue Junior Indebtedness Obligations, Series	No Opt. Call	AA–	818,590
1,475	2013A, 5.000%, 5/01/19 New York State Tobacco Settlement Financing Corporation, Tobacco Settlement Asset-Backed and State Contingency Contract-Backed Bonds, Series 2011B:	No Opt. Call	A–	1,666,647
360	5.000%, 6/01/17	No Opt. Call	AA	389,387
565	5.000%, 6/01/18 New York State Tobacco Settlement Financing Corporation, Tobacco Settlement Asset-Backed and State Contingency Contract-Backed Bonds, Series 2013B:	No Opt. Call	AA	628,562
260	5.000%, 6/01/21	6/16 at 100.00	AA	271,099
220	5.000%, 6/01/22 Triborough Bridge and Tunnel Authority, New York, General Purpose Revenue Bonds, Refunding	6/17 at 100.00	AA	237,378
400	Series 2013B, 5.000%, 11/15/21	No Opt. Call	AA–	474,776
8,810	Total New York North Dakota – 0.8% Burleigh County, North Dakota, Health Care Revenue Bonds, Saint Alexius Medical Center Project, Series 2014A:			9,553,171
200	5.000%, 7/01/29 (Pre-refunded 7/01/21)	7/21 at 100.00	N/R (4)	236,578
650	5.000%, 7/01/31 (Pre-refunded 7/01/21)	7/21 at 100.00	N/R (4)	768,878
850	Total North Dakota Ohio – 3.9% Buckeye Tobacco Settlement Financing Authority, Ohio, Tobacco Settlement			1,005,456
80	Asset-Backed Revenue Bonds, Senior Lien, Series 2007A-1, 5.000%, 6/01/17	No Opt. Call	Aa1	84,890
1,325	Buckeye Tobacco Settlement Financing Authority, Ohio, Tobacco Settlement	6/17 at 100.00	B–	1,091,190

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	Asset-Backed Revenue Bonds, Senior Lien, Series 2007A-2, 5.125%, 6/01/24 Fairfield County, Ohio, Hospital Facilities Revenue Bonds, Fairfield Medical Center Project, Series 2013, 5.000%, 6/15/43	6/23 at 100.00	Baa2	502,267
480				
	Lake County, Ohio, Hospital Facilities Revenue Bonds, Lake Hospital System, Inc., Refunding Series 2008C, 5.500%, 8/15/24 New Albany Community Authority, Ohio, Community Facilities Revenue Refunding Bonds, Series 2012C:	8/18 at 100.00	A3	276,675
250				
25	4.000%, 10/01/18	No Opt. Call	A1	26,848
30	4.000%, 10/01/19	No Opt. Call	A1	32,638
40	4.000%, 10/01/20	No Opt. Call	A1	43,708
45	5.000%, 10/01/21	No Opt. Call	A1	51,648
35	5.000%, 10/01/22	No Opt. Call	A1	40,337
	Ohio Air Quality Development Authority, Ohio, Pollution Control Revenue Refunding Bonds, FirstEnergy Generation Corp. Project, Series 2006A, 3.750%, 12/01/23 (Mandatory put 12/03/18)	No Opt. Call	BBB-	182,985
175				
	Ohio Air Quality Development Authority, Ohio, Pollution Control Revenue Refunding Bonds, FirstEnergy Generation Corp. Project, Series 2009B, 3.100%, 3/01/23 (Mandatory put 3/01/19)	No Opt. Call	BBB-	102,280
100				
	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, 4.500%, 12/01/15	2/31 at 100.00	A+	1,645,440
2,000				
1,000		No Opt. Call	A	1,015,000
5,585	Total Ohio Pennsylvania – 9.0% Beaver County Industrial Development Authority, Pennsylvania, Pollution Control Revenue Refunding Bonds, FirstEnergy Nuclear Generation Project, Series 2006B, 2.500%, 12/01/41 (Mandatory put 6/01/17)			5,095,906
935		No Opt. Call	BBB-	947,819
	Cumberland County Municipal Authority, Pennsylvania, Revenue Bonds, Presbyterian	No Opt. Call	AA	101,691
100				

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	Homes Inc., Refunding Series 2005A, 5.000%, 12/01/15 – RAAI Insured			
200	Luzerne County Industrial Development Authority, Pennsylvania, Guaranteed Lease Revenue Bonds, Series 2009, 7.750%, 12/15/27	12/19 at 100.00	N/R	206,760
10	Montgomery County Higher Education and Health Authority, Pennsylvania, Hospital Revenue Bonds, Abington Memorial Hospital Obligated Group, Series 2009A, 5.000%, 6/01/17	No Opt. Call	A	10,750
500	Montgomery County Industrial Development Authority, Pennsylvania, Pollution Control Revenue Bonds, PECO Energy Company Project, Refunding Series 1996A, 2.600%, 3/01/34 (Mandatory put 9/01/20)	No Opt. Call	Baa2	499,030
500	Montgomery County Industrial Development Authority, Pennsylvania, Pollution Control Revenue Bonds, PECO Energy Company Project, Refunding Series 1999A, 2.500%, 10/01/30 (Mandatory put 4/01/20)	No Opt. Call	Baa2	499,990
220	Pennsylvania Economic Development Financing Authority, Health System Revenue Bonds, Albert Einstein Healthcare, Series 2009A, 6.250%, 10/15/23 (Pre-refunded 10/15/19)	10/19 at 100.00	Baa2 (4)	256,447
500	Pennsylvania Economic Development Financing Authority, Parking System Revenue Bonds, Capitol Region Parking System, Junior Guaranteed Series 2013B, 5.500%, 1/01/27	1/24 at 100.00	AA	590,730
250	Pennsylvania Economic Development Financing Authority, Parking System Revenue Bonds, Capitol Region Parking System, Junior Insured Series 2013C, 5.500%, 1/01/26 – AGM Insured	1/24 at 100.00	AA	298,462
230	Pennsylvania Economic Development Financing Authority, Private Activity Revenue Bonds, Pennsylvania Rapid Bridge Replacement Project, Series 2015, 5.000%, 12/31/25 (Alternative Minimum Tax)	No Opt. Call	BBB	264,019
225	Pennsylvania Economic Development Financing Authority, Unemployment Compensation Revenue	7/17 at 100.00	Aaa	243,538

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180	Bonds, Series 2012B, 5.000%, 1/01/22 Pennsylvania Higher Educational Facilities Authority, College Revenue Bonds, Ninth Series 1976, 7.625%, 7/01/15 (ETM)	No Opt. Call	Aaa	180,036
225	Pennsylvania Higher Educational Facilities Authority, Revenue Bonds, University of the Arts, Series 1999, 5.150%, 3/15/20 – RAAI Insured (ETM)	9/15 at 100.00	AA (4)	245,340
125	Pennsylvania Public School Building Authority, Lease Revenue Bonds, School District of Philadelphia, Series 2006B, 4.500%, 6/01/32 – AGM Insured	12/16 at 100.00	AA	127,863
580	Pennsylvania Turnpike Commission, Motor License Fund-Enhanced Subordinate Special Revenue	12/20 at 100.00	AA–	614,411
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	7/15 at 100.00	A–	4,135,574
875	Philadelphia Gas Works, Pennsylvania, Revenue Bonds, Twelfth Series 1990B, 7.000%, 5/15/20 – NPPFG Insured (ETM)	No Opt. Call	AA– (4)	1,013,364
885	St. Mary Hospital Authority, Pennsylvania, Health System Revenue Bonds, Catholic Health East, Series 2009D, 6.250%, 11/15/34	5/19 at 100.00	AA	1,008,918
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+	370,326
10,990	Total Pennsylvania Puerto Rico – 0.0% Puerto Rico Highway and Transportation Authority, Highway Revenue Bonds, Series 2007N, 0.000%, 7/01/19 – AMBAC Insured			11,615,068
20	Rhode Island – 0.2% Rhode Island Health and Educational Building Corporation, Revenue Bonds, Care New England Health System, Series 2013A, 5.500%, 9/01/28	No Opt. Call	CCC–	15,995
200	South Carolina – 4.6% Greenville County School District, South Carolina, Installment Purchase Revenue	9/23 at 100.00	BBB	218,388
515		12/16 at 100.00	AA	545,993

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	Bonds, Series			
	2006, 5.000%, 12/01/24			
	Piedmont Municipal Power Agency, South			
	Carolina, Electric Revenue Bonds, Series			
1,540	1991, 6.750%,	No Opt. Call	A3 (4)	1,827,934
	1/01/19 – FGIC Insured (ETM)			
	Piedmont Municipal Power Agency, South			
	Carolina, Electric Revenue Bonds, Series			
3,035	1991, 6.750%,	No Opt. Call	A3	3,570,192
	1/01/19 – FGIC Insured			
5,090	Total South Carolina			5,944,119
	South Dakota – 0.8%			
	South Dakota Health and Educational			
	Facilities Authority, Revenue Bonds, Sanford			
1,000	Health,	5/17 at 100.00	A+	1,043,830
	Series 2007, 5.000%, 11/01/27			
	Tennessee – 0.3%			
	Knox County Health, Educational and			
	Housing Facility Board, Tennessee, Hospital			
	Revenue			
	Refunding Bonds, Covenant Health, Series			
	2012A:			
100	4.000%, 1/01/22	No Opt. Call	A	109,171
180	5.000%, 1/01/23	No Opt. Call	A	209,875
280	Total Tennessee			319,046
	Texas – 11.1%			
	Bexar County Housing Finance Corporation,			
	Texas, FNMA Guaranteed Multifamily			
545	Housing Revenue	No Opt. Call	N/R	548,139
	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:			
130	5.000%, 5/01/23 – SYNCORA GTY Insured	5/17 at 100.00	A+	139,433
15	5.000%, 5/01/24 – SYNCORA GTY Insured	5/17 at 100.00	A+	16,080
40	5.000%, 5/01/25 – SYNCORA GTY Insured	5/17 at 100.00	A+	42,819
	Bexar Metropolitan Water District, Texas,			
	Waterworks System Revenue Bonds,			
10	Refunding Series	5/20 at 100.00	A+	11,490
	2010, 5.875%, 5/01/40			
	Bexar Metropolitan Water District, Texas,			
	Waterworks System Revenue Bonds, Series			
135	2006,	5/16 at 100.00	AA–	139,220
	4.500%, 5/01/25 – NPMFG Insured			
	Bexar Metropolitan Water District, Texas,			
	Waterworks System Revenue Refunding			
	Bonds, Series 2009:			
45	5.000%, 5/01/29	5/19 at 100.00	A+	48,978
135	5.000%, 5/01/39	5/19 at 100.00	A+	143,265

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25	Brazos River Authority, Texas, Collateralized Pollution Control Revenue Bonds, Texas Utilities	9/15 at 100.00	N/R	2,250
525	Electric Company, Series 2003D, 5.400%, 10/01/29 (Mandatory put 10/01/15) (5) Central Texas Regional Mobility Authority, Revenue Bonds, Senior Lien Series 2011, 6.250%, 1/01/46	1/21 at 100.00	BBB	605,635
1,875	Denton Independent School District, Denton County, Texas, General Obligation Bonds, Series 2006, 5.000%, 8/15/20 (Pre-refunded 8/15/16)	8/16 at 100.00	AAA	1,972,819
155	Harris County-Houston Sports Authority, Texas, Revenue Bonds, Refunding Second Lien Series 2014C, 5.000%, 11/15/24	No Opt. Call	A3	179,806
395	Harris County-Houston Sports Authority, Texas, Revenue Bonds, Refunding Senior Lien Series 2014A, 5.000%, 11/15/26 – AGM Insured	11/24 at 100.00	AA	457,777
35	Houston, Texas, Airport System Special Facilities Revenue Bonds, United Airlines, Inc. Terminal E Project, Refunding Series 2014, 5.000%, 7/01/29	7/24 at 100.00	BB–	36,415
140	Houston, Texas, Hotel Occupancy Tax and Special Revenue Bonds, Convention and Entertainment Facilities Department, Refunding Series 2011B, 5.250%, 9/01/25	9/16 at 100.00	A2	146,905
860	Houston, Texas, Hotel Occupancy Tax and Special Revenue Bonds, Convention and Entertainment Facilities Department, Refunding Series 2011B, 5.250%, 9/01/25 (Pre-refunded 9/01/16)	9/16 at 100.00	N/R (4)	908,263
500	Houston, Texas, Hotel Occupancy Tax and Special Revenue Bonds, Convention and Entertainment Project, Series 2001B, 0.000%, 9/01/23 – AMBAC Insured	No Opt. Call	A2	367,775
300	Kerrville Health Facilities Development Corporation, Texas, Revenue Bonds, Sid Peterson Memorial Hospital Project, Series 2005, 5.125%, 8/15/26	2/16 at 100.00	BBB+	303,240
200	Love Field Airport Modernization Corporation, Texas, Special Facilities Revenue Bonds, Southwest Airlines Company, Series 2010, 5.250%, 11/01/40	11/20 at 100.00	Baa1	218,050

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	McCamey County Hospital District, Texas, General Obligation Bonds, Series 2013:			
100	5.000%, 12/01/25	No Opt. Call 12/25 at	Baa2	105,619
100	5.250%, 12/01/28	100.00	Baa2	107,697
	North Central Texas Health Facilities Development Corporation, Texas, Revenue Bonds, Children's Medical Center Dallas Project, Series 2012:			
400	5.000%, 8/15/24	8/22 at 100.00	Aa2	461,992
380	5.000%, 8/15/25	8/22 at 100.00	Aa2	434,275
	North Texas Tollway Authority, Special Projects System Revenue Bonds, Current Interest Series			
750	2011D, 5.000%, 9/01/24	9/21 at 100.00	AA+	877,425
	North Texas Tollway Authority, Special Projects System Revenue Bonds, Series 2011A:			
100	0.000%, 9/01/43	9/31 at 100.00	AA+	88,781
490	0.000%, 9/01/45	9/31 at 100.00	AA+	478,681
	North Texas Tollway Authority, System Revenue Bonds, Refunding First Tier, Series 2014A,			
455	5.000%, 1/01/23	No Opt. Call	A2	535,103
	North Texas Tollway Authority, System Revenue Bonds, Refunding Second Tier, Series 2008F:			
380	5.750%, 1/01/33 (Pre-refunded 1/01/18)	1/18 at 100.00	A3 (4)	424,555
2,980	5.750%, 1/01/38 (Pre-refunded 1/01/18)	1/18 at 100.00	A3 (4)	3,329,405
	Texas Municipal Gas Acquisition and Supply Corporation I, Gas Supply Revenue Bonds, Series			
665	2006B, 0.742%, 12/15/17	9/15 at 100.00	A-	663,158
	Texas Municipal Gas Acquisition and Supply Corporation III, Gas Supply Revenue Bonds, Series			
110	2012, 5.000%, 12/15/32	No Opt. Call	A3	118,131
	Texas Transportation Commission, Central Texas Turnpike System Revenue Bonds, Second Tier			
465	Refunding Series 2015C, 5.000%, 8/15/31	8/24 at 100.00	BBB+	510,677
13,440	Total Texas Virgin Islands – 0.4%			14,423,858
	Virgin Islands Public Finance Authority, Matching Fund Loan Notes Revenue Bonds, Senior Lien	10/20 at 100.00	BBB	567,431
525	Series 2010A, 5.000%, 10/01/29			
	Virginia – 0.4%			
	Virginia Small Business Financing Authority, Senior Lien Revenue Bonds, Elizabeth River			
500		7/22 at 100.00	BBB-	539,835

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	Crossing, Opco LLC Project, Series 2012, 5.500%, 1/01/42 (Alternative Minimum Tax) Washington – 1.7%			
1,050	Washington Health Care Facilities Authority, Revenue Bonds, Fred Hutchinson Cancer Research	1/21 at 100.00	A	1,149,687
455	Center, Series 2011A, 5.375%, 1/01/31 Washington Public Power Supply System, Revenue Refunding Bonds, Nuclear Project 3, Series	No Opt. Call	Aa1	485,735
585	1989B, 7.125%, 7/01/16 – NPMG Insured Whidbey Island Public Hospital District, Island County, Washington, General Obligation Bonds,	12/22 at 100.00	Baa3	627,056
2,090	Whidbey General Series 2013, 5.500%, 12/01/33 Total Washington Wisconsin – 3.7%			2,262,478
755	University of Wisconsin Hospitals and Clinics Authority, Revenue Bonds, Refunding Series 2013A:	No Opt. Call	Aa3	831,776
15	4.000%, 4/01/20 5.000%, 4/01/22	No Opt. Call	Aa3	17,553
325	Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Aurora Health Care, Inc., Series 2010B, 5.000%, 7/15/20	No Opt. Call	A	367,013
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	764,005
30	Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Ministry Health Care, Inc., Refunding 2012C, 5.000%, 8/15/17	No Opt. Call	AA	32,582
500	Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Wheaton Franciscan Healthcare System, Series 2006A:	8/16 at 100.00	A–	524,250
180	5.250%, 8/15/18 5.250%, 8/15/34	8/16 at 100.00	A–	184,360
1,500	Wisconsin Health and Educational Facilities Authority, Wisconsin, Revenue Bonds, ThedaCare Inc., Series 2015, 5.000%, 12/15/26	12/24 at 100.00	AA–	1,725,180
40	Wisconsin State, General Fund Annual Appropriation Revenue Bonds, Refunding Series 2009A: 5.000%, 5/01/21	5/19 at 100.00	AA–	45,244
35	5.375%, 5/01/25	5/19 at 100.00	AA–	39,893
40	5.625%, 5/01/28	5/19 at 100.00	AA–	46,119

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150	6.000%, 5/01/33	5/19 at 100.00	AA-	175,416
4,245	Total Wisconsin			4,753,391
\$ 122,585	Total Municipal Bonds (cost \$120,544,029)			126,545,352

Principal Amount	(000) Description (1)	Coupon	Maturity	Ratings (3)	Value
	CORPORATE BONDS – 0.0%				
	Transportation – 0.0%				
	Las Vegas Monorail Company, Senior Interest Bonds (6),				\$
\$ 17	(7)	5.500%	7/15/19	N/R	2,986
	Las Vegas Monorail Company, Senior Interest Bonds (6),				
4	(7)	3.000%	7/15/55	N/R	590
\$ 21	Total Corporate Bonds (cost \$1,880)				3,576
	Total Long-Term Investments (cost \$120,545,909)				126,548,928

Principal Amount	(000) Description (1)	Optional Call Provisions	(2) Ratings (3)	Value
	SHORT-TERM INVESTMENTS – 1.0%			
	MUNICIPAL BONDS – 1.0%			
	California – 0.2%			
\$ 100	California Statewide Community Development Authority, Revenue Bonds, Daughters of Charity Health System, Series 2014A, 6.000%, 7/10/15 (6)	No Opt. Call	N/R	\$ 100,026
100	California Statewide Community Development Authority, Revenue Bonds, Daughters of Charity Health System, Series 2014B, 6.000%, 7/10/15 (6)	No Opt. Call	N/R	100,026
100	California Statewide Community Development Authority, Revenue Bonds, Daughters of Charity Health System, Series 2014C, 6.000%, 7/10/15 (6)	No Opt. Call	N/R	100,026
300	Total California			300,078
	Michigan-0.8%			
1,000	Michigan Hospital Finance Authority, Revenue Bonds, Ascension Health Senior Credit Group, Refunding and Project Series 2010F-5, 1.500%, 11/15/47 (Mandatory put 3/15/17) (8)	No Opt. Call	A-1	1,010,680
\$ 1,300	Total Short-Term Investments (cost \$1,300,000)			1,310,758
	Total Investments (cost \$121,845,909) – 98.5%			127,859,686
	Other Assets Less Liabilities – 1.5%			1,955,541
				\$
	Net Assets – 100%			129,815,227

Fair Value Measurements

Fair value is defined as the price that would be received 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	\$ —	\$126,545,352	\$ —	\$126,545,352
Corporate Bonds	—	—	3,576	3,576
Short-Term Investments:				
Municipal Bonds	—	1,010,680	300,078	1,310,758
Total	\$ —	\$127,556,032	\$303,654	\$127,859,686

Income Tax Information

The following information is presented on an income tax basis. Differences between amounts for financial statement and federal income tax purposes are primarily due to timing differences in recognizing taxable market discount and timing differences in recognizing certain gains and losses on investment transactions. To the extent that differences arise that are permanent in nature, such amounts are reclassified within the capital accounts on the Statement of Assets and Liabilities presented in the annual report, based on their federal tax basis treatment; Temporary differences do not require reclassification. Temporary and permanent differences do not impact the net asset value of the Fund.

As of June 30, 2015, the cost of investments was \$121,710,293.

Gross unrealized appreciation and gross unrealized depreciation of investments as of June 30, 2015, were as follows:

Gross unrealized:	
Appreciation	\$6,489,118
Depreciation	(339,725)

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Net unrealized appreciation (depreciation) of investments \$6,149,393

- (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 mortgagebacked 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 investmentgrade. 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,
  - (4) which ensure the timely payment of principal and interest. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities. As of, or subsequent to, the end of the reporting period, this security is non-income producing.
  - (5) 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 ceased accruing additional income on the Fund's records.
  - (6) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board. For fair value measurement disclosure purposes, investment classified as Level 3.
  - (7) 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.
  - (8) Investment has a maturity of more than one year, but has variable rate and demand features which qualify it as a short-term investment. The rate disclosed is that in effect as of the end of the reporting period. This rate changes periodically based on market conditions or a specified market index.
- (ETM) Escrowed to maturity.
- (WI/DD) Investment, or portion of investment, purchased on a when-issued or delayed-delivery basis.

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 28, 2015

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 28, 2015

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

Date: August 28, 2015