

NUVEEN SELECT MATURITIES MUNICIPAL FUND
Form N-Q
February 27, 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: 12/31/14

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

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

Item 1. Schedule of Investments

Portfolio of Investments (Unaudited)

Nuveen Select Maturities Municipal Fund

(NIM)

December 31, 2014

Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
	LONG-TERM INVESTMENTS – 99.5%			
	MUNICIPAL BONDS – 99.5%			
	Alabama – 0.1%			
\$ 180	Birmingham Special Care Facilities Financing Authority, Alabama, Revenue Bonds, Baptist Health System Inc., Series 2005A, 5.000%, 11/15/30	11/15 at 100.00	Baa2	\$ 181,336
	Alaska – 0.1%			
155	Alaska State, Sport Fishing Revenue Bonds, Refunding Series 2011, 5.000%, 4/01/21	4/20 at 100.00	A1	176,055
	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+	68,957
290	5.000%, 2/01/27	2/22 at 100.00	BBB+	324,794
55	Arizona Health Facilities Authority, Revenue Bonds, Scottsdale Lincoln Hospitals Project, Series 2014A, 5.000%, 12/01/24	No Opt. Call	A2	65,966
	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	471,767
425	5.000%, 7/01/26	7/22 at 100.00	A1	757,980
685	5.000%, 7/01/27	7/22 at 100.00	A1	756,309
100	Pima County Industrial Development Authority, Arizona, Revenue Bonds, Tucson Electric Power Company Project, Series 2013A, 4.000%, 9/01/29	3/23 at 100.00	BBB+	103,377
	Salt Verde Financial Corporation, Arizona, Senior Gas Revenue Bonds, Citigroup Energy Inc Prepay Contract Obligations, Series 2007:			

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150	5.000%, 12/01/17	No Opt. Call	A-	164,623
100	5.250%, 12/01/19	No Opt. Call	A-	114,650
35	5.000%, 12/01/32	No Opt. Call	A-	40,520
480	5.000%, 12/01/37	No Opt. Call	A-	556,310
3,065	Total Arizona			3,425,253
	Arkansas – 0.6%			
	Independence County, Arkansas, Pollution Control Revenue Bonds, Arkansas Power and Light Company Project, Series 2013, 2.375%, 1/01/21	No Opt. Call	A-	511,085
500	North Little Rock, Arkansas, Electric Revenue Refunding Bonds, Series 1992A, 6.500%, 7/01/15 –	No Opt. Call	AA- (4)	324,954
315	NPFG Insured (ETM)			836,039
815	Total Arkansas			
	California – 5.9%			
	Alameda Corridor Transportation Authority, California, Senior Lien Revenue Refunding Bonds, Series 2013A, 5.000%, 10/01/23	No Opt. Call	A	365,784
300	California Health Facilities Financing Authority, Revenue Bonds, Catholic Healthcare West, Series 2008H, 5.125%, 7/01/22	7/15 at 100.00	A	251,059
245	California Health Facilities Financing Authority, Revenue Bonds, Lucile Salter Packard Children’s Hospital, Series 2008A, 1.450%, 8/15/33 (Mandatory put 3/15/17)	No Opt. Call	AA	127,264
125	California Health Facilities Financing Authority, Revenue Bonds, Lucile Salter Packard Children’s Hospital, Series 2012C, 1.450%, 8/15/23 (Mandatory put 3/15/17)	No Opt. Call	AA	162,898
160	California Health Facilities Financing Authority, Revenue Bonds, Saint Joseph Health System, Series 2013D, 5.000%, 7/01/43 (Mandatory put 10/15/20)	No Opt. Call	AA-	591,650
500	California State, General Obligation Bonds, Various Purpose Series 2010, 5.500%, 3/01/40	3/20 at 100.00	Aa3	606,522
525	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	140,736
125	California Statewide Communities Development Authority, Revenue Bonds, Kaiser Permanente,	No Opt. Call	A+	231,628
210				

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	Series 2009E-1, 5.000%, 4/01/44 (Mandatory put 5/01/17)			
250	Delano, California, Certificates of Participation, Delano Regional Medical Center, Series 2012, 5.000%, 1/01/24	No Opt. Call	BBB-	275,420
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	531,821
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	112,323
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	383,053
250	Moulton Niguel Water District, California, Certificates of Participation, Refunding Series 2003: 5.000%, 9/01/21 – AMBAC Insured	9/16 at 100.00	AAA	267,795
250	5.000%, 9/01/22 – AMBAC Insured	9/16 at 100.00	AAA	267,795
500	5.000%, 9/01/23 – AMBAC Insured	9/16 at 100.00	AAA	535,590
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	238,814
2,000	Palomar Pomerado Health, California, General Obligation Bonds, Series 2009A, 0.000%, 8/01/25 – AGC Insured	No Opt. Call	AA	1,390,860
35	Riverside County Transportation Commission, California, Toll Revenue Senior Lien Bonds, Series 2013A, 5.750%, 6/01/44	6/23 at 100.00	BBB-	40,243
2,000	San Diego Community College District, California, General Obligation Bonds, Refunding Series 2011, 0.000%, 8/01/37	No Opt. Call	AA+	801,560
415	San Joaquin Hills Transportation Corridor Agency, Orange County, California, Toll Road Revenue Bonds, Refunding Senior Lien Series 2014A, 5.000%, 1/15/29	1/25 at 100.00	BBB-	469,560
9,210	Total California Colorado – 0.9%			7,792,375

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	E-470 Public Highway Authority, Colorado, Senior Revenue Bonds, Series 2000B:			
75	0.000%, 9/01/29 – NPFPG Insured	No Opt. Call	AA–	44,442
75	0.000%, 9/01/33 – NPFPG Insured	No Opt. Call	AA–	35,418
	E-470 Public Highway Authority, Colorado, Senior Revenue Bonds, Series 2007A-1,			
10	5.250%, 9/01/18 – NPFPG Insured	No Opt. Call	AA–	11,247
	E-470 Public Highway Authority, Colorado, Toll Revenue Bonds, Series 2004B, 0.000%,			
1,000	3/01/36 – NPFPG Insured	9/20 at 41.72	AA–	322,610
	Plaza Metropolitan District 1, Lakewood, Colorado, Tax Increment Revenue Bonds, Refunding	No Opt. Call	N/R	538,710
500	Series 2013, 5.000%, 12/01/20			
	Regional Transportation District, Colorado, Denver Transit Partners Eagle P3 Project			
200	Private	7/20 at 100.00	Baa3	225,188
	Activity Bonds, Series 2010, 6.000%, 1/15/41			
1,860	Total Colorado			1,177,615
	Connecticut – 1.9%			
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2010A-3, 0.875%, 7/01/49 (Mandatory put 2/08/18)	No Opt. Call	AAA	948,338
950	Eastern Connecticut Resource Recovery Authority, Solid Waste Revenue Bonds, Wheelabrator	No Opt. Call	A–	1,596,219
1,570	Lisbon Project, Series 1993A, 5.500%, 1/01/15 (Alternative Minimum Tax)			
2,520	Total Connecticut			2,544,557
	Delaware – 0.1%			
	Delaware Health Facilities Authority, Revenue Bonds, Nanticoke Memorial Hospital, Series 2013,	7/23 at 100.00	BBB–	182,148
170	5.000%, 7/01/28			
	District of Columbia – 0.2%			
	District of Columbia Student Dormitory Revenue Bonds, Provident Group – Howard Properties LLC	10/22 at 100.00	BBB–	127,402
120	Issue, Series 2013, 5.000%, 10/01/30			
	District of Columbia Tobacco Settlement Corporation, Tobacco Settlement			
150	Asset-Backed Bonds, Series 2001, 6.500%, 5/15/33	No Opt. Call	Baa1	183,703
270	Total District of Columbia			311,105
	Florida – 7.0%			
	Citizens Property Insurance Corporation, Florida, High Risk Assessment Revenue, Senior Secured	No Opt. Call	A+	106,865
100				

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160	Bonds, Series 2009A-1, 5.375%, 6/01/16 Citizens Property Insurance Corporation, Florida, High-Risk Account Revenue Bonds, Coastal	No Opt. Call	A+	178,837
370	Account Senior Secured Series 2011A-1, 5.000%, 6/01/18 Collier County Educational Facilities Authority, Florida, Revenue Bonds, Hodges University,	11/23 at 100.00	BBB-	414,167
1,215	Series 2013, 6.000%, 11/01/33 Florida Citizens Property Insurance Corporation, High Risk Account Revenue Bonds, Series 2007A: 5.000%, 3/01/15 – NPFPG Insured	No Opt. Call	AA-	1,224,842
550	5.000%, 3/01/16 – NPFPG Insured Florida Citizens Property Insurance Corporation, Personal and Commercial Lines Account Bonds, Senior Secured Series 2012A-1: 5.000%, 6/01/18	No Opt. Call	AA-	579,920
50	5.000%, 6/01/20	No Opt. Call	A+	55,887
455	5.000%, 6/01/20 Florida Department of Environmental Protection, Florida Forever Revenue Bonds, Series 2007B,	No Opt. Call	A+	526,044
600	5.000%, 7/01/19 – NPFPG Insured Halifax Hospital Medical Center, Florida, Revenue Bonds, Series 2006, 5.250%, 6/01/26	7/17 at 101.00	AA-	668,496
520	Miami-Dade County, Florida, Public Facilities Revenue Bonds, Jackson Health System, Series 2009: 5.500%, 6/01/29 – AGM Insured	6/16 at 100.00	BBB+	544,861
10	5.625%, 6/01/34 – AGC Insured	6/19 at 100.00	AA	11,240
10	North Sumter County Utility Dependent District, Florida, Utility Revenue Bonds, Series 2010, 5.000%, 10/01/20	6/19 at 100.00	AA	11,212
750	Orange County School Board, Florida, Certificates of Participation, Series 2005B, 5.000%, 8/01/25 – AMBAC Insured	No Opt. Call	A	848,100
270	Orange County, Florida, Tourist Development Tax Revenue Bonds, Series 2005, 5.000%, 10/01/22 – AMBAC Insured	8/15 at 100.00	AA	277,317
2,000	Palm Beach County Health Facilities Authority, Florida, Hospital Revenue Bonds, BRCH	10/15 at 100.00	AA-	2,070,040
65	Corporation Obligated Group, Refunding Series 2014, 5.000%, 12/01/31	12/24 at 100.00	BBB	73,632
90	Port Everglades Authority, Florida, Port Facilities Revenue Bonds, Series 1986,	No Opt. Call	Aaa	97,616

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	7.125%, 11/01/16 (ETM) South Miami Health Facilities Authority, Florida, Hospital Revenue, Baptist Health System	8/17 at 100.00	AA	790,920
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:			
120	5.000%, 9/01/22	No Opt. Call	A+	141,556
350	5.000%, 9/01/23	9/22 at 100.00	A+	407,988
185	5.000%, 9/01/25	9/22 at 100.00	A+	212,739
8,590	Total Florida 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			9,242,279
270	Private Colleges and Universities Authority, Georgia, Revenue Bonds, Mercer University Project, Refunding Series 2012C, 5.250%, 10/01/23	8/22 at 100.00	AA– (4)	307,735
900	Total Georgia Guam – 0.1% Guam Waterworks Authority, Water and Wastewater System Revenue Bonds, Series 2013, 5.500%, 7/01/43 Hawaii – 0.2% Hawaii Department of Budget and Finance, Special Purpose Revenue Bonds, Hawaii Pacific	10/22 at 100.00	Baa2	1,044,459
1,170	University, Series 2013A, 6.250%, 7/01/27 Idaho – 0.1% Madison County, Idaho, Hospital Revenue Certificates of Participation, Madison Memorial Hospital, Series 2006, 5.250%, 9/01/37 Illinois – 13.7% Cook County Township High School District 208, Illinois, General Obligation Bonds, Series 2006, 5.000%, 12/01/21 – NPMFG Insured Cook County, Illinois, General Obligation Bonds, Refunding Series 2012C, 5.000%, 11/15/21 Huntley, Illinois, Special Service Area 9, Special Tax Bonds, Series 2007, 5.100%, 3/01/28 – AGC Insured	7/23 at 100.00	A–	161,713
140				
200		7/23 at 100.00	BB+	223,000
100		9/16 at 100.00	BB+	101,329
1,500		12/15 at 100.00	Aa3	1,561,935
325		No Opt. Call	AA	375,590
2,000		3/17 at 100.00	AA	2,165,660

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455	Illinois Finance Authority, Revenue Bonds, Centegra Health System, Series 2012, 5.000%, 9/01/27	9/22 at 100.00	BBB	493,202
215	Illinois Finance Authority, Revenue Bonds, Northwest Community Hospital, Series 2008A, 5.500%, 7/01/38	7/18 at 100.00	A+	234,864
640	Illinois Finance Authority, Revenue Bonds, OSF Healthcare System, Series 2007A, 5.750%, 11/15/37	11/17 at 100.00	A	706,746
250	Illinois Finance Authority, Revenue Bonds, Roosevelt University, Series 2007, 5.250%, 4/01/22	4/17 at 100.00	BBB	259,070
700	Illinois Health Facilities Authority, Revenue Bonds, Silver Cross Hospital and Medical Centers, Series 1999, 5.500%, 8/15/19	2/15 at 100.00	BBB-	702,653
370	Illinois State, General Obligation Bonds, February Series 2014: 5.000%, 2/01/25	2/24 at 100.00	A-	414,740
325	5.000%, 2/01/26	2/24 at 100.00	A-	361,640
110	Illinois State, General Obligation Bonds, Refunding Series 2006, 5.000%, 1/01/15	No Opt. Call	A-	110,000
290	Illinois State, General Obligation Bonds, Refunding Series 2007B, 5.000%, 1/01/16	No Opt. Call	A-	302,450
425	Illinois State, General Obligation Bonds, Refunding Series 2008, 4.250%, 4/01/16	No Opt. Call	A-	443,114
390	Illinois State, General Obligation Bonds, Refunding Series 2012: 5.000%, 8/01/20	No Opt. Call	A-	439,912
325	5.000%, 8/01/21	No Opt. Call	A-	366,600
1,000	5.000%, 8/01/22	No Opt. Call	A-	1,125,590
275	5.000%, 8/01/23	No Opt. Call	A-	310,753
15	Illinois State, General Obligation Bonds, Series 2006A: 5.000%, 6/01/24	12/16 at 100.00	A-	15,788
10	5.000%, 6/01/27	12/16 at 100.00	A-	10,393
230	Illinois State, General Obligation Bonds, Series 2006, 5.000%, 1/01/17	1/16 at 100.00	A-	238,510
25	Illinois State, General Obligation Bonds, Series 2007A, 5.500%, 6/01/15	No Opt. Call	A-	25,521
300	Illinois State, General Obligation Bonds, Series 2012A, 4.000%, 1/01/20	No Opt. Call	A-	321,393
280	Illinois State, General Obligation Bonds, Series 2013: 5.500%, 7/01/25	7/23 at 100.00	A-	321,868
240	5.500%, 7/01/26	7/23 at 100.00	A-	274,082
1,380	Kane & DeKalb Counties Community Unit School District 301, Illinois, General Obligation Bonds,	No Opt. Call	Aa3	1,279,315

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1,000	Series 2006, 0.000%, 12/01/18 – NPMG Insured Peoria Public Building Commission, Illinois, School District Facility Revenue Bonds, Peoria	12/18 at 79.62	AA	728,980
705	County School District 150 Project, Series 2009A, 0.000%, 12/01/22 – AGC Insured Railsplitter Tobacco Settlement Authority, Illinois, Tobacco Settlement Revenue Bonds, Series 2010: 5.000%, 6/01/19	No Opt. Call	A	800,302
1,000	5.250%, 6/01/21	No Opt. Call	A	1,181,210
60	6.250%, 6/01/24 Regional Transportation Authority, Cook, DuPage, Kane, Lake, McHenry and Will Counties,	6/16 at 100.00	A–	64,715
700	Illinois, General Obligation Bonds, Series 1994D, 7.750%, 6/01/19 – FGIC Insured	No Opt. Call	AA	806,442
500	Sterling, Whiteside County, Illinois, General Obligation Bonds, Alternate Revenue Source, Series 2012, 4.000%, 11/01/22	No Opt. Call	A+	552,595
355	Will, Grundy, Kendall, LaSalle, Kankakee, Livingston and Cook Counties Community College	6/18 at 100.00	AA	397,991
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	639,403
16,965	General Obligation Lease Certificates, Series 2011, 7.000%, 10/15/22 Total Illinois Indiana – 2.5%			18,033,027
190	Indiana Finance Authority, Educational Facilities Revenue Bonds, Drexel Foundation For	10/19 at 100.00	BB–	194,100
180	Educational Excellence, Inc., Series 2009A, 6.000%, 10/01/21 Indiana Finance Authority, Private Activity Bonds, Ohio River Bridges East End Crossing Project, Series 2013B, 5.000%, 1/01/19 (Alternative Minimum Tax)	1/17 at 100.00	BBB	193,588
175	Indiana Finance Authority, Tax-Exempt Private Activity Revenue Bonds, I-69 Section 5 Project,	9/24 at 100.00	BBB	195,209
1,000	Series 2014, 5.250%, 9/01/34 (Alternative Minimum Tax) Indiana Health Facility Financing Authority, Revenue Bonds, Community Hospitals of Indiana, Series 2005A, 5.000%, 5/01/35 (Pre-refunded 5/01/15) – AMBAC Insured	5/15 at 100.00	N/R (4)	1,016,230

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140	Indianapolis, Indiana, Thermal Energy System Revenue Bonds, Refunding First Lien Series 2014A, 5.000%, 10/01/31	10/24 at 100.00	A	162,037
255	Jasper County, Indiana, Pollution Control Revenue Refunding Bonds, Northern Indiana Public Service Company Project, Series 1994A Remarketed, 5.850%, 4/01/19 – NPPG Insured	No Opt. Call	AA–	288,374
250	Lake County Building Corporation, Indiana, First Mortgage Bonds, Series 2012, 4.750%, 2/01/21	No Opt. Call	N/R	260,858
250	Vanderburgh County, Indiana, Redevelopment District Tax Increment Revenue bonds, Refunding Series 2014, 5.000%, 2/01/29	8/24 at 100.00	A	289,002
695	Whiting, Indiana, Environmental Facilities Revenue Bonds, BP Products North America Inc. Project, Series 2008, 1.850%, 6/01/44 (Mandatory put 10/01/19)	No Opt. Call	A	693,791
3,135	Total Indiana Iowa – 0.7%			3,293,189
500	Ames, Iowa, Hospital Revenue Bonds, Mary Greeley Medical Center, Series 2011, 5.250%, 6/15/27	6/20 at 100.00	A2	558,890
335	Iowa Finance Authority, Iowa, Midwestern Disaster Area Revenue Bonds, Iowa Fertilizer Company Project, Series 2013, 5.000%, 12/01/19	No Opt. Call	BB–	356,105
835	Total Iowa Kansas – 0.2%			914,995
100	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+	118,040
145	Wyandotte County-Kansas City Unified Government, Kansas, Sales Tax Special Obligation Capital Appreciation Revenue Bonds Redevelopment Project Area B – Major Multi-Sport Athletic Complex Project, Subordinate Lien Series 2010B, 0.000%, 6/01/21	No Opt. Call	A–	103,792
245	Total Kansas Kentucky – 1.3%			221,832
350	Kentucky Economic Development Finance Authority, Louisville Arena Project Revenue Bonds,	6/18 at 100.00	AA	378,483

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385	Louisville Arena Authority, Inc., Series 2008-A1, 5.750%, 12/01/28 – AGC Insured Kentucky Public Transportation Infrastructure Authority, First Tier Toll Revenue Bonds, Downtown Crossing Project, Series 2013A, 5.000%, 7/01/17	No Opt. Call	Baa3	421,575
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	388,498
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–	151,736
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	324,259
1,545	Total Kentucky Louisiana – 0.9%			1,664,551
210	De Soto Parrish, Louisiana, Pollution Control Revenue Bonds, Southwestern Electric Power Company Project, Refunding Series 2010, 1.600%, 1/01/19 (WI/DD, Settling 1/02/15)	No Opt. Call	BBB	208,732
55	Louisiana Citizens Property Insurance Corporation, Assessment Revenue Bonds, Series 2006B, 5.000%, 6/01/23 – AMBAC Insured	6/16 at 100.00	A–	58,075
155	Louisiana Citizens Property Insurance Corporation, Assessment Revenue Bonds, Series 2006-C1: 5.875%, 6/01/23	6/18 at 100.00	AA	177,805
10	6.000%, 6/01/24	6/18 at 100.00	AA	11,513
260	Louisiana Public Facilities Authority, Revenue Bonds, Ochsner Clinic Foundation Project, Series 2007A, 5.250%, 5/15/38	5/17 at 100.00	Baa1	272,925
385	Saint Charles Parish, Louisiana, Gulf Opportunity Zone Revenue Bonds, Valero Project, Series 2010, 4.000%, 12/01/40 (Mandatory put 6/01/22)	No Opt. Call	BBB	419,130
1,075	Total Louisiana Maine – 0.0%			1,148,180
35	Portland, Maine, General Airport Revenue Bonds, Refunding Series 2013, 5.000%, 7/01/22	No Opt. Call	BBB+	40,331

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	Massachusetts – 1.7%			
500	Massachusetts Development Finance Agency, Revenue Bonds, Orchard Cove, Series 2007, 5.000%, 10/01/19	10/17 at 100.00	N/R	524,430
225	Massachusetts Development Finance Agency, Revenue Bonds, Roxbury Latin School, Series 2014A, 3.250%, 7/01/33	7/25 at 100.00	AA–	220,934
250	Massachusetts Development Finance Authority, Revenue Bonds, 100 Cambridge Street Redevelopment, M/SRBC Project, Series 2002A, 5.125%, 2/01/34 – NPMFG Insured	3/15 at 100.00	AA–	250,280
100	Massachusetts Port Authority, Special Facilities Revenue Bonds, Delta Air Lines Inc., Series 2001A: 5.200%, 1/01/20 – AMBAC Insured (Alternative Minimum Tax)	1/15 at 100.00	N/R	100,139
470	5.000%, 1/01/27 – AMBAC Insured (Alternative Minimum Tax)	1/15 at 100.00	N/R	470,061
550	Massachusetts School Building Authority, Dedicated Sales Tax Revenue Bonds, Series 2005A, 5.000%, 8/15/30 (Pre-refunded 8/15/15)	8/15 at 100.00	AA (4)	566,533
100	Massachusetts School Building Authority, Dedicated Sales Tax Revenue Bonds, Series 2007A: 5.000%, 8/15/18 – AMBAC Insured	8/17 at 100.00	AA+	111,653
25	5.000%, 8/15/20 – AMBAC Insured	8/17 at 100.00	AA+	27,897
2,220	Total Massachusetts			2,271,927
	Michigan – 2.8%			
400	Detroit Downtown Development Authority, Michigan, Tax Increment Refunding Bonds, Development Area 1 Projects, Series 1996B, 0.000%, 7/01/23	No Opt. Call	BB	230,520
155	Detroit, Michigan, General Obligation Bonds, Series 2001A-1, 5.375%, 4/01/18	10/15 at 100.00	A3	155,105
50	Detroit, Michigan, Second Lien Sewerage Disposal System Revenue Bonds, Series 2005A, 5.000%, 7/01/35 – NPMFG Insured	7/15 at 100.00	AA–	50,499
150	Detroit, Michigan, Senior Lien Sewerage Disposal System Revenue Bonds, Series 2001B, 5.500%, 7/01/29 – FGIC Insured	No Opt. Call	AA–	177,397
845	Michigan Finance Authority, Detroit, Michigan, Local Government Loan Program, Unlimited Tax General Obligation Bonds, Series 2014G-2A, 5.375%, 4/01/18	10/15 at 100.00	A–	845,575

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100	Michigan Finance Authority, Local Government Loan Program Revenue Bonds, Detroit Water & Sewerage Department Water Supply System Local Project, Series 2014C-7, 5.000%, 7/01/32 – NPMFG Insured	7/24 at 100.00	AA–	111,478
280	Michigan Finance Authority, Revenue Bonds, Detroit City School District, Series 2012, 5.000%, 6/01/18	No Opt. Call	A+	310,327
200	Michigan Finance Authority, Unemployment Obligation Assessment Revenue Bonds, Series 2012B, 5.000%, 7/01/22	7/16 at 100.00	AAA	213,576
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)	No Opt. Call	AA+	1,016,030
500	Wayne County Airport Authority, Michigan, Revenue Bonds, Detroit Metropolitan Airport, Refunding Series 2010C, 5.000%, 12/01/16	No Opt. Call	A	540,005
3,680	Total Michigan Minnesota – 0.2%			3,650,512
260	Northern Municipal Power Agency, Minnesota, Electric System Revenue Bonds, Refunding Series 2009A, 5.000%, 1/01/15 – AGC Insured	No Opt. Call	AA	260,000
70	Mississippi – 0.5% Mississippi Hospital Equipment and Facilities Authority, Revenue Bonds, Baptist Memorial Healthcare, Series 2004B-1: 5.000%, 9/01/16	3/15 at 100.00	A	70,258
300	5.000%, 9/01/24	3/15 at 100.00	A	301,146
250	Warren County, Mississippi, Gulf Opportunity Zone Revenue Bonds, International Paper Company, Series 2006A, 4.800%, 8/01/30	2/15 at 100.00	BBB	250,235
620	Total Mississippi Missouri – 2.2%			621,639
170	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)	182,784
90	5.000%, 12/01/26 (Pre-refunded 12/01/16) – AMBAC Insured	12/16 at 100.00	Aa3 (4)	97,625
160	5.000%, 12/01/27 (Pre-refunded 12/01/16) – AMBAC Insured	12/16 at 100.00	Aa3 (4)	173,555
210	5.000%, 12/01/28 (Pre-refunded 12/01/16) – AMBAC Insured	12/16 at 100.00	Aa3 (4)	228,001

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405	4.500%, 12/01/31 (Pre-refunded 12/01/16) – AMBAC Insured	12/16 at 100.00	Aa3 (4)	435,456
25	Missouri Development Finance Board, Infrastructure Facilities Revenue Bonds, Branson Landing	6/15 at 100.00	A	25,389
100	Project, Series 2005A, 4.750%, 6/01/25 Missouri Health and Educational Facilities Authority, Educational Facilities Revenue Bonds,	5/23 at 100.00	BBB+	111,212
275	Saint Louis College of Pharmacy, Series 2013, 5.250%, 5/01/33 St. Louis County, Missouri, GNMA Collateralized Mortgage Revenue Bonds, Series 1989A, 8.125%,	3/20 at 100.00	AA+	321,854
1,070	8/01/20 (Alternative Minimum Tax) St. Louis, Missouri, Airport Revenue Bonds, Lambert-St. Louis International Airport, Series 2005, 5.500%, 7/01/19 – NPFQ Insured	No Opt. Call	AA–	1,241,146
2,505	Total Missouri Montana – 0.3%			2,817,022
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	268,018
150	University of Montana, Revenue Bonds, Series 1996D, 5.375%, 5/15/19 – NPFQ Insured (ETM)	3/15 at 100.00	AA– (4)	167,778
410	Total Montana Nebraska – 0.1%			435,796
35	Douglas County Hospital Authority 2, Nebraska, Hospital Revenue Bonds, Madonna Rehabilitation	5/24 at 100.00	BBB+	35,741
100	Hospital Project, Series 2014, 4.000%, 5/15/33 Douglas County School District 10 Elkhorn, Nebraska, General Obligation Bonds, Public Schools	6/22 at 100.00	AA–	111,881
135	Series 2012, 4.000%, 6/15/23 Total Nebraska Nevada – 2.1%			147,622
1,325	Clark County, Nevada, Airport Revenue Bonds, Subordinate Lien Series 2010B, 5.750%, 7/01/42	1/20 at 100.00	A+	1,555,139
250	Las Vegas Redevelopment Agency, Nevada, Tax Increment Revenue Bonds, Series 2009A, 8.000%, 6/15/30	6/19 at 100.00	BBB–	288,385
50	Las Vegas, Nevada, Special Improvement District 607 Providence, Local Improvement Refunding	No Opt. Call	N/R	54,174
775	Bonds, Series 2013, 5.000%, 6/01/22 Washoe County, Nevada, General Obligation Bonds, Reno-Sparks Convention & Visitors	7/21 at 100.00	AA	890,336

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2,400	Authority, Refunding Series 2011, 5.000%, 7/01/23 Total Nevada New Hampshire – 0.5% New Hampshire Health and Education Facilities Authority, Hospital Revenue Bonds, Spere			2,788,034
600	Memorial Hospital, Series 2004, 5.500%, 7/01/25 (Pre-refunded 7/01/15) New Jersey – 5.5% Bayonne Redevelopment Agency, New Jersey, Revenue Bonds, Royal Caribbean Cruises Project,	7/15 at 100.00	N/R (4)	616,020
130	Series 2006A, 4.750%, 11/01/16 (Alternative Minimum Tax) New Jersey Economic Development Authority, Cigarette Tax Revenue Bonds, Series 2004: 5.375%, 6/15/15 – RAAI Insured (ETM)	No Opt. Call	BB	131,219
70	5.500%, 6/15/16 – RAAI Insured (ETM)	No Opt. Call	Aaa	71,686
120	New Jersey Economic Development Authority, Cigarette Tax Revenue Refunding Bonds, Series 2012: 4.000%, 6/15/19	No Opt. Call	Aaa	128,972
150	5.000%, 6/15/20	No Opt. Call	BBB+	160,908
280	5.000%, 6/15/21	No Opt. Call	BBB+	315,787
300	5.000%, 6/15/22	No Opt. Call	BBB+	341,034
335	5.000%, 6/15/23	No Opt. Call	BBB+	383,652
350	5.000%, 6/15/24	6/22 at 100.00	BBB+	398,307
210	5.000%, 6/15/25	6/22 at 100.00	BBB+	236,964
500	5.000%, 6/15/26	6/22 at 100.00	BBB+	560,090
150	5.000%, 6/15/27	6/22 at 100.00	BBB+	167,154
100	4.250%, 6/15/28	6/22 at 100.00	BBB+	104,661
300	5.000%, 6/15/28 New Jersey Economic Development Authority, Private Activity Bonds, The Goethals Bridge Replacement Project, Series 2013, 5.000%, 1/01/28 (Alternative Minimum Tax) New Jersey Health Care Facilities Financing Authority, State Contract Bonds, Hospital Asset	No Opt. Call	BBB+	332,937
220	Transformation Program, Series 2008A, 5.250%, 10/01/38 New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Capital	1/24 at 100.00	BBB–	246,371
50	Appreciation Series 2010A, 0.000%, 12/15/33 New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Series 2010D, 5.000%, 12/15/23 New Jersey Turnpike Authority, Revenue Bonds, Series 2012B, 5.000%, 1/01/19	10/18 at 100.00	A2	53,684
1,730		No Opt. Call	A2	722,483
1,515		No Opt. Call	A2	1,737,114
320		No Opt. Call	A+	365,398

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170	Salem County Pollution Control Financing Authority, New Jersey, Pollution Control Revenue Bonds, Chambers Project, Refunding Series 2014A, 5.000%, 12/01/23 (Alternative Minimum Tax)	No Opt. Call	BBB	192,035
250	South Jersey Port Corporation, New Jersey, Marine Terminal Revenue Refunding Bonds, Series 2012Q, 3.000%, 1/01/22	No Opt. Call	A2	258,063
200	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	200,180
100	4.625%, 6/01/26	6/17 at 100.00	B+	92,931
7,550	Total New Jersey New Mexico – 0.4%			7,201,630
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)	08/19 at 100.00	Aa3	561,148
220	New York – 6.1% Brooklyn Arena Local Development Corporation, New York, Payment in Lieu of Taxes Revenue Bonds, Barclays Center Project, Series 2009, 6.000%, 7/15/30	1/20 at 100.00	BBB–	256,579
770	Dormitory Authority of the State of New York, Third General Resolution Revenue Bonds, State University Educational Facilities Issue, Series 2012A, 5.000%, 5/15/25	5/22 at 100.00	AA	915,561
415	Hudson Yards Infrastructure Corporation, New York, Revenue Bonds, Senior Fiscal 2012 Series 2011A, 5.750%, 2/15/47	2/21 at 100.00	A	480,313
185	Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2000A: 0.000%, 6/01/22 – AGM Insured	No Opt. Call	AA	157,559
55	0.000%, 6/01/24 – AGM Insured	No Opt. Call	AA	43,041
145	Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2006A: 4.000%, 12/01/16 – AGM Insured	No Opt. Call	AA	151,616
220	5.000%, 12/01/26 – SYNCORA GTY Insured	6/16 at 100.00	A–	232,008
	Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2006B:			

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25	5.000%, 12/01/35 – AGM Insured	6/16 at 100.00	AA	26,360
190	5.000%, 12/01/35 Long Island Power Authority, New York, Electric System General Revenue Bonds,	6/16 at 100.00	A–	200,085
400	Series 2006C, 5.000%, 9/01/35 Long Island Power Authority, New York, Electric System General Revenue Bonds,	9/16 at 100.00	A–	424,508
405	Series 2006D, 5.000%, 9/01/25 – NPFG Insured Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2006E:	9/16 at 100.00	AA–	430,033
205	5.000%, 12/01/17 – FGIC Insured	12/16 at 100.00	AA–	221,773
435	5.000%, 12/01/18 – NPFG Insured	12/16 at 100.00	AA–	470,157
10	4.000%, 12/01/18 – NPFG Insured	No Opt. Call	AA–	10,452
210	5.000%, 12/01/21 – FGIC Insured	12/16 at 100.00	AA–	226,218
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–	236,423
190	5.000%, 5/01/19 – NPFG Insured New York State Thruway Authority, General Revenue Junior Indebtedness Obligations,	11/16 at 100.00	AA–	204,573
1,000	Series 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–	1,149,110
360	5.000%, 6/01/17	No Opt. Call	AA	396,889
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	639,088
100	5.000%, 6/01/20	6/15 at 100.00	AA	101,947
260	5.000%, 6/01/21	6/16 at 100.00	AA	276,429
220	5.000%, 6/01/22 Triborough Bridge and Tunnel Authority, New York, General Purpose Revenue Bonds,	6/17 at 100.00	AA	240,711
400	Refunding Series 2013B, 5.000%, 11/15/21	No Opt. Call	AA–	483,648
7,205	Total New York North Dakota – 0.7%			7,975,081

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	Burleigh County, North Dakota, Health Care Revenue Bonds, Saint Alexius Medical Center Project, Series 2014A:			
200	5.000%, 7/01/29	7/21 at 100.00	BBB+	220,236
650	5.000%, 7/01/31	7/21 at 100.00	BBB+	713,375
850	Total North Dakota Ohio – 4.0%			933,611
	Buckeye Tobacco Settlement Financing Authority, Ohio, Tobacco Settlement			
45	Asset-Backed Revenue Bonds, Senior Lien, Series 2007A-1, 5.000%, 6/01/17	No Opt. Call	A1	48,482
	Buckeye Tobacco Settlement Financing Authority, Ohio, Tobacco Settlement			
1,325	Asset-Backed Revenue Bonds, Senior Lien, Series 2007A-2, 5.125%, 6/01/24	6/17 at 100.00	B–	1,120,738
	Fairfield County, Ohio, Hospital Facilities Revenue Bonds, Fairfield Medical Center Project,			
480	Series 2013, 5.000%, 6/15/43	6/23 at 100.00	Baa2	517,354
	Lake County, Ohio, Hospital Facilities Revenue Bonds, Lake Hospital System, Inc., Refunding			
250	Series 2008C, 5.500%, 8/15/24	8/18 at 100.00	A3	277,945
	New Albany Community Authority, Ohio, Community Facilities Revenue Refunding Bonds, Series 2012C:			
25	4.000%, 10/01/18	No Opt. Call	A1	27,037
30	4.000%, 10/01/19	No Opt. Call	A1	32,712
40	4.000%, 10/01/20	No Opt. Call	A1	43,839
45	5.000%, 10/01/21	No Opt. Call	A1	52,181
35	5.000%, 10/01/22	No Opt. Call	A1	40,954
	Ohio Air Quality Development Authority, Ohio, Pollution Control Revenue Refunding Bonds,			
175	FirstEnergy Generation Corp. Project, Series 2006A, 3.750%, 12/01/23 (Mandatory put 12/03/18)	No Opt. Call	BBB–	185,374
	Ohio Air Quality Development Authority, Ohio, Pollution Control Revenue Refunding Bonds,			
100	FirstEnergy Generation Corp. Project, Series 2009B, 3.100%, 3/01/23 (Mandatory put 3/01/19)	No Opt. Call	BBB–	102,618
	Ohio Turnpike Commission, Turnpike Revenue Bonds, Infrastructure Projects, Junior Lien			
2,000	Convertible Series 2013A-3, 0.000%, 2/15/34	2/31 at 100.00	A+	1,667,680
150			Aa2	145,899

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	Rocky River City School District, Ohio, General Obligation School Improvement Bonds, Refunding Series 2014, 3.250%, 12/01/35	12/23 at 100.00		
1,000	Toledo-Lucas County Port Authority, Ohio, Port Revenue Bonds, Cargill Inc., Series 2004B, 4.500%, 12/01/15	No Opt. Call	A	1,032,210
5,700	Total Ohio Oklahoma – 0.8%			5,295,023
1,000	Oklahoma Capitol Improvement Authority, State Facilities Revenue Bonds, Series 2005F, 5.000%, 7/01/27 (Pre-refunded 7/01/15) – AMBAC Insured Pennsylvania – 8.1%	7/15 at 100.00	AA (4)	1,024,310
935	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)	No Opt. Call	BBB–	953,298
100	Cumberland County Municipal Authority, Pennsylvania, Revenue Bonds, Presbyterian Homes Inc., Refunding Series 2005A, 5.000%, 12/01/15 – RAAI Insured	No Opt. Call	BBB+	102,995
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	208,118
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	10,946
205	Pennsylvania Economic Development Financing Authority, Health System Revenue Bonds , Albert Einstein Healthcare, Series 2009A, 6.250%, 10/15/23	10/19 at 100.00	BBB+	239,395
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	606,525
250	Pennsylvania Economic Development Financing Authority, Parking System Revenue Bonds, Capitol	1/24 at 100.00	AA	305,040

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225	Region Parking System, Junior Insured Series 2013C, 5.500%, 1/01/26 – AGM Insured Pennsylvania Economic Development Financing Authority, Unemployment Compensation Revenue	7/17 at 100.00	Aaa	248,742
180	Bonds, Series 2012B, 5.000%, 1/01/22 Pennsylvania Higher Educational Facilities Authority, College Revenue Bonds, Ninth Series	No Opt. Call	Aaa	186,700
225	1976, 7.625%, 7/01/15 (ETM) Pennsylvania Higher Educational Facilities Authority, Revenue Bonds, University of the Arts, Series 1999, 5.150%, 3/15/20 – RAAI Insured (ETM)	3/15 at 100.00	N/R (4)	249,748
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	129,185
580	Pennsylvania Turnpike Commission, Motor License Fund-Enhanced Subordinate Special Revenue Bonds, Series 2010A, 0.000%, 12/01/34	12/20 at 100.00	AA–	616,122
4,120	Philadelphia Gas Works, Pennsylvania, Revenue Bonds, Eighteenth Series 2004, 5.000%, 8/01/15 – AMBAC Insured	3/15 at 100.00	A–	4,135,368
1,020	Philadelphia Gas Works, Pennsylvania, Revenue Bonds, Twelfth Series 1990B, 7.000%, 5/15/20 – NPPFG Insured (ETM)	No Opt. Call	AA– (4)	1,191,554
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	Aa2	1,030,591
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+	375,444
9,890	Total Pennsylvania Puerto Rico – 0.4% Puerto Rico Highway and Transportation Authority, Highway Revenue Bonds, Series 2007N, 0.000%, 7/01/19 – AMBAC Insured			10,589,771
20	Puerto Rico Industrial, Tourist, Educational, Medical and Environmental Control Facilities Financing Authority, Higher Education Revenue Bonds, Ana G. Mendez University	No Opt. Call	Caa1	15,798
500		No Opt. Call	BBB–	432,690

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520	System Project, Refunding Series 2012, 5.000%, 4/01/27 Total Puerto Rico Rhode Island – 1.3%			448,488
200	Rhode Island Health and Educational Building Corporation, Revenue Bonds, Care New England Health System, Series 2013A, 5.500%, 9/01/28 Rhode Island Tobacco Settlement Financing Corporation, Tobacco Settlement Asset-Backed Bonds, Series 2002A:	9/23 at 100.00	BBB	221,470
430	6.125%, 6/01/32	3/15 at 100.00	BBB+	431,719
1,025	6.250%, 6/01/42	3/15 at 100.00	BBB–	1,027,552
1,655	Total Rhode Island South Carolina – 4.6%			1,680,741
515	Greenville County School District, South Carolina, Installment Purchase Revenue Bonds, Series 2006, 5.000%, 12/01/24	12/16 at 100.00	AA	556,622
1,540	Piedmont Municipal Power Agency, South Carolina, Electric Revenue Bonds, Series 1991, 6.750%, 1/01/19 – FGIC Insured (ETM)	No Opt. Call	A3 (4)	1,873,841
3,035	Piedmont Municipal Power Agency, South Carolina, Electric Revenue Bonds, Series 1991, 6.750%, 1/01/19 – FGIC Insured	No Opt. Call	A3	3,639,268
5,090	Total South Carolina South Dakota – 0.8%			6,069,731
1,000	South Dakota Health and Educational Facilities Authority, Revenue Bonds, Sanford Health, Series 2007, 5.000%, 11/01/27 Tennessee – 0.3%	5/17 at 100.00	A+	1,054,310
100	Knox County Health, Educational and Housing Facility Board, Tennessee, Hospital Revenue Refunding Bonds, Covenant Health, Series 2012A: 4.000%, 1/01/22	No Opt. Call	A	110,593
180	5.000%, 1/01/23	No Opt. Call	A	212,589
280	Total Tennessee Texas – 9.6%			323,182
550	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) Bexar Metropolitan Water District, Texas, Waterworks System Revenue Bonds,	No Opt. Call	N/R	559,455

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Refunding				
Series 2007:				
130	5.000%, 5/01/23 – SYNCORA GTY Insured	5/17 at 100.00	A+	142,233
15	5.000%, 5/01/24 – SYNCORA GTY Insured	5/17 at 100.00	A+	16,401
40	5.000%, 5/01/25 – SYNCORA GTY Insured	5/17 at 100.00	A+	43,657
Bexar Metropolitan Water District, Texas, Waterworks System Revenue Bonds,				
10	Refunding Series	5/20 at 100.00	A+	11,591
2010, 5.875%, 5/01/40				
Bexar Metropolitan Water District, Texas, Waterworks System Revenue Bonds, Series				
135	2006,	5/16 at 100.00	AA–	141,485
4.500%, 5/01/25 – NPMFG Insured				
Bexar Metropolitan Water District, Texas, Waterworks System Revenue Refunding Bonds,				
Series 2009:				
35	5.000%, 5/01/29	5/19 at 100.00	A+	38,345
115	5.000%, 5/01/39	5/19 at 100.00	A+	124,456
Brazos River Authority, Texas, Collateralized Pollution Control Revenue Bonds, Texas				
25	Utilities	3/15 at 100.00	C	1,250
Electric Company, Series 2003D, 5.400%, 10/01/29 (Mandatory put 10/01/15) (5)				
525	Central Texas Regional Mobility Authority, Revenue Bonds, Senior Lien Series 2011,	1/21 at 100.00	BBB	613,657
6.250%, 1/01/46				
Denton Independent School District, Denton County, Texas, General Obligation Bonds, Series				
1,875	2006, 5.000%, 8/15/20 (Pre-refunded 8/15/16)	8/16 at 100.00	AAA	2,015,044
Harris County-Houston Sports Authority, Texas, Revenue Bonds, Refunding Second Lien Series				
155	2014C, 5.000%, 11/15/24	No Opt. Call	A3	180,129
Harris County-Houston Sports Authority, Texas, Revenue Bonds, Refunding Senior Lien				
395	Series	11/24 at 100.00	AA	468,510
2014A, 5.000%, 11/15/26 – AGM Insured				
35	Houston, Texas, Airport System Special Facilities Revenue Bonds, United Airlines, Inc.	7/24 at 100.00	B	37,486
Terminal E Project, Refunding Series 2014, 5.000%, 7/01/29 (Alternative Minimum Tax)				
Houston, Texas, Hotel Occupancy Tax and Special Revenue Bonds, Convention and Entertainment				
1,000	Facilities Department, Refunding Series 2011B, 5.250%, 9/01/25	9/16 at 100.00	A2	1,069,280
Houston, Texas, Hotel Occupancy Tax and Special Revenue Bonds, Convention and Entertainment				
500		No Opt. Call	A2	367,320

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	Project, Series 2001B, 0.000%, 9/01/23 – AMBAC Insured Kerrville Health Facilities Development Corporation, Texas, Revenue Bonds, Sid Peterson	2/16 at 100.00	BBB	304,632
300	Memorial Hospital Project, Series 2005, 5.125%, 8/15/26 Love Field Airport Modernization Corporation, Texas, Special Facilities Revenue Bonds,	11/20 at 100.00	BBB	215,904
200	Southwest Airlines Company, Series 2010, 5.250%, 11/01/40 McCamey County Hospital District, Texas, General Obligation Bonds, Series 2013: 5.000%, 12/01/25	No Opt. Call 12/25 at 100.00	Baa2	108,966
100	5.250%, 12/01/28 North Central Texas Health Facilities Development Corporation, Texas, Revenue Bonds,		Baa2	111,434
400	Children’s Medical Center Dallas Project, Series 2012: 5.000%, 8/15/24	8/22 at 100.00	Aa2	466,660
380	5.000%, 8/15/25	8/22 at 100.00	Aa2	440,652
750	North Texas Tollway Authority, Special Projects System Revenue Bonds, Current Interest Series 2011D, 5.000%, 9/01/24	9/21 at 100.00	AA+	895,170
100	North Texas Tollway Authority, Special Projects System Revenue Bonds, Series 2011A: 0.000%, 9/01/43	9/31 at 100.00	AA+	92,397
490	0.000%, 9/01/45	9/31 at 100.00	AA+	496,796
455	North Texas Tollway Authority, System Revenue Bonds, Refunding First Tier, Series 2014A, 5.000%, 1/01/23	No Opt. Call	A2	544,485
2,155	North Texas Tollway Authority, System Revenue Bonds, Refunding Second Tier, Series 2008F, 5.750%, 1/01/38	1/18 at 100.00	A3	2,381,534
665	Texas Municipal Gas Acquisition and Supply Corporation I, Gas Supply Revenue Bonds, Series 2006B, 0.710%, 12/15/17	3/15 at 100.00	A–	663,909
100	Texas Municipal Gas Acquisition and Supply Corporation III, Gas Supply Revenue Bonds, Series 2012, 5.000%, 12/15/32	No Opt. Call	A3	109,319
11,735	Total Texas Virgin Islands – 0.4%			12,662,157

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525	Virgin Islands Public Finance Authority, Matching Fund Loan Notes Revenue Bonds, Senior Lien Series 2010A, 5.000%, 10/01/29 Virginia – 0.6%	10/20 at 100.00	BBB	577,580
250	Virginia College Building Authority, Educational Facilities Revenue Refunding Bonds, Marymount University, Series 1998, 5.100%, 7/01/18 – RAAI Insured	1/15 at 100.00	N/R	250,678
500	Virginia Small Business Financing Authority, Senior Lien Revenue Bonds, Elizabeth River Crossing, Opco LLC Project, Series 2012, 5.500%, 1/01/42 (Alternative Minimum Tax)	7/22 at 100.00	BBB–	546,830
750	Total Virginia Washington – 1.7%			797,508
1,050	Washington Health Care Facilities Authority, Revenue Bonds, Fred Hutchinson Cancer Research Center, Series 2011A, 5.375%, 1/01/31	1/21 at 100.00	A	1,146,810
390	Washington Public Power Supply System, Revenue Refunding Bonds, Nuclear Project 3, Series 1989B, 7.125%, 7/01/16 – NPPG Insured	No Opt. Call	Aa1	429,090
585	Whidbey Island Public Hospital District, Island County, Washington, General Obligation Bonds, Whidbey General Series 2013, 5.500%, 12/01/33	12/22 at 100.00	A2	673,569
2,025	Total Washington Wisconsin – 3.7%			2,249,469
755	University of Wisconsin Hospitals and Clinics Authority, Revenue Bonds, Refunding Series 2013A: 4.000%, 4/01/20	No Opt. Call	Aa3	850,349
15	5.000%, 4/01/22	No Opt. Call	Aa3	17,850
25	Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Aurora Health Care, Inc., Series 2010A, 5.625%, 4/15/33	4/15 at 100.00	A	25,209
325	Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Aurora Health Care, Inc., Series 2010B, 5.000%, 7/15/20	No Opt. Call	A	367,474
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	754,717
30	Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Ministry Health Care,	No Opt. Call	AA	33,207

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	Inc., Refunding 2012C, 5.000%, 8/15/17			
	Wisconsin Health and Educational Facilities			
	Authority, Revenue Bonds, Wheaton			
	Franciscan			
	Healthcare System, Series 2006A:			
500	5.250%, 8/15/18	8/16 at 100.00	A-	534,290
180	5.250%, 8/15/34	8/16 at 100.00	A-	187,276
	Wisconsin Health and Educational Facilities			
	Authority, Wisconsin, Revenue Bonds,			
	ThedaCare			
1,500	Inc, Series 2015, 5.000%, 12/15/26 (WI/DD,	12/24 at		
	Settling 1/07/15)	100.00	AA-	1,768,275
	Wisconsin State, General Fund Annual Appropriation Revenue			
	Bonds, Refunding Series 2009A:			
		5/19 at		
35	5.000%, 5/01/21	100.00	AA-	40,419
		5/19 at		
35	5.375%, 5/01/25	100.00	AA-	40,729
		5/19 at		
40	5.625%, 5/01/28	100.00	AA-	47,158
		5/19 at		
125	6.000%, 5/01/33	100.00	AA-	149,065
4,240	Total Wisconsin			4,816,018
\$ 125,615	Total Municipal Bonds (cost \$123,059,828)			130,891,433

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),				
\$ 16	(7)	5.500%	7/15/19	N/R	\$ 2,945
	Las Vegas Monorail Company, Senior Interest Bonds (6),				
5	(7)	3.000%	7/15/55	N/R	590
\$ 21	Total Corporate Bonds (cost \$1,655)				3,535
	Total Long-Term Investments (cost \$123,061,483)				130,894,968

Principal
Amount

(000)	Description (1)	Optional Call Provisions	(2) Ratings (3)	Value
	SHORT-TERM INVESTMENTS – 0.2%			
	MUNICIPAL BONDS – 0.2%			
	California – 0.2%			
	California Statewide Community Development Authority, Revenue			
\$ 100	Bonds, Daughters of Charity	No Opt. Call	N/R	\$ 101,254
	Health System, Series 2014A, 6.000%, 7/10/15 (6)			
100			N/R	101,254

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	California Statewide Community Development Authority, Revenue Bonds, Daughters of Charity Health System, Series 2014B, 6.000%, 7/10/15 (6)	No Opt. Call		
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	101,254
\$ 300	Total Short-Term Investments (cost \$300,000)			303,762
	Total Investments (cost \$123,361,483) – 99.7%			131,198,730
	Other Assets Less Liabilities – 0.3%			337,339
				\$
	Net Assets – 100%			131,536,069

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	\$ —	\$130,891,433	\$ —	\$130,891,433
Corporate Bonds	—	—	3,535	3,535
Short-Term Investments				
Municipal Bonds	—	—	303,762	303,762
Total	\$ —	\$130,891,433	\$307,297	\$131,198,730

Income Tax Information

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

As of December 31, 2014, the cost of investments was \$123,134,206.

Gross unrealized appreciation and gross unrealized depreciation of investments as of December 31, 2014, were as follows:

Gross unrealized:	
Appreciation	\$8,263,364

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Depreciation	(198,840)
Net unrealized appreciation (depreciation) of investments	\$8,064,524

- (1) All percentages shown in the Portfolio of Investments are based on net assets.
 - (2) Optional Call Provisions: Dates (month and year) and prices of the earliest optional call or redemption. There may be other call provisions at varying prices at later dates. Certain mortgage-backed securities may be subject to periodic principal paydowns.
 - (3) Ratings: Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
Backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities,
 - (4) which ensure the timely payment of principal and interest. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities.
 - (5) At or subsequent to the end of the reporting period, this security is non-income producing. Non-income producing, in the case of a fixed-income security, generally denotes that the issuer has (1) defaulted on the payment of principal or interest, (2) is under the protection of the Federal Bankruptcy Court or (3) the Fund's Adviser has concluded that the issue is not likely to meet its future interest payment obligations and has directed the Fund's custodian to cease accruing additional income on the Fund's records.
 - (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.
- WI/DD Investment, or portion of investment, purchased on a when-issued or delayed delivery basis.
(ETM) Escrowed to maturity.

Item 2. Controls and Procedures.

- a. The registrant's principal executive and principal financial officers, or persons performing similar functions, have concluded that the registrant's disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940, as amended (the "1940 Act") (17 CFR 270.30a-3(c))) are effective, as of a date within 90 days of the filing date of this report that includes the disclosure required by this paragraph, based on their evaluation of the controls and procedures required by Rule 30a-3(b) under the 1940 Act (17 CFR 270.30a-3(b)) and Rule 13a-15(b) or 15d-15(b) under the Securities Exchange Act of 1934 (17 CFR 240.13a-15(b) or 240.15d-15(b)).
- b. There were no changes in the registrant's internal control over financial reporting (as defined in Rule 30a-3(d) under the 1940 Act (17 CFR 270.30a-3(d))) that occurred during the registrant's last fiscal quarter that have materially affected, or are reasonably likely to materially affect, the registrant's internal control over financial reporting.

Item 3. Exhibits.

File as exhibits as part of this Form a separate certification for each principal executive officer and principal financial officer of the registrant as required by Rule 30a-2(a) under the 1940 Act (17 CFR 270.30a-2(a)), exactly as set forth below: See EX-99 CERT attached hereto.

SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

(Registrant) Nuveen Select Maturities Municipal Fund

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

Date: February 27, 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: February 27, 2015

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

Date: February 27, 2015