

NUVEEN SELECT MATURITIES MUNICIPAL FUND
Form N-Q
August 29, 2014

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, DC 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT INVESTMENT
COMPANY

Investment Company Act file number 811-07056

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: 6/30/14

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)
June 30, 2014

Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
	LONG-TERM INVESTMENTS – 97.8%			
	MUNICIPAL BONDS – 97.8%			
	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	\$ 181,082
155	Alaska – 0.1%			
	Alaska State, Sport Fishing Revenue Bonds, Refunding Series 2011, 5.000%, 4/01/21	4/20 at 100.00	A1	176,554
	Arizona – 3.1%			
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+	68,639
290	5.000%, 2/01/27	2/22 at 100.00	BBB+	320,583
	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	482,333
685	5.000%, 7/01/26	7/22 at 100.00	A1	772,488
685	5.000%, 7/01/27	7/22 at 100.00	A1	768,118
	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	Baa1	100,872
100	Salt Verde Financial Corporation, Arizona, Senior Gas Revenue Bonds, Citigroup Energy Inc Prepay Contract Obligations, Series 2007: 5.000%, 12/01/17	No Opt. Call	A–	110,635
100	5.250%, 12/01/19	No Opt. Call	A–	113,964

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35	5.000%, 12/01/32	No Opt. Call	A-	38,282
480	5.000%, 12/01/37	No Opt. Call	A-	529,272
750	Surprise Municipal Property Corporation, Arizona, Wastewater System Revenue Bonds, Series 2007, 4.500%, 4/01/17	No Opt. Call	A-	757,320
3,710	Total Arizona Arkansas - 0.6%			4,062,506
500	Independence County, Arkansas, Pollution Control Revenue Bonds, Arkansas Power and Light Company Project, Series 2013, 2.375%, 1/01/21	No Opt. Call	A-	505,580
310	North Little Rock, Arkansas, Electric Revenue Refunding Bonds, Series 1992A, 6.500%, 7/01/15 - NPMFG Insured (ETM)	No Opt. Call	AA- (4)	319,167
810	Total Arkansas California - 5.2%			824,747
300	Alameda Corridor Transportation Authority, California, Senior Lien Revenue Refunding Bonds, Series 2013A, 5.000%, 10/01/23	No Opt. Call	A	359,271
240	California Health Facilities Financing Authority, Revenue Bonds, Catholic Healthcare West, Series 2008H, 5.125%, 7/01/22	7/15 at 100.00	A	250,459
125	California Health Facilities Financing Authority, Revenue Bonds, Lucile Salter Packard Children's Hospital, Series 2008A, 1.450%, 8/15/33 (Mandatory put 3/15/17)	No Opt. Call	AA	127,383
160	California Health Facilities Financing Authority, Revenue Bonds, Lucile Salter Packard Children's Hospital, Series 2012C, 1.450%, 8/15/23 (Mandatory put 3/15/17)	No Opt. Call	AA	163,050
500	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-	591,660
525	California State, General Obligation Bonds, Various Purpose Series 2010, 5.500%, 3/01/40	3/20 at 100.00	Aa3	604,307
135	California Statewide Communities Development Authority, Revenue Bonds, Kaiser Permanente, Series 2009E-1, 5.000%, 4/01/44 (Mandatory put 5/01/17)	No Opt. Call	A+	151,415
250	Delano, California, Certificates of Participation, Delano Regional Medical	No Opt. Call	BBB-	272,763

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	Center, Series 2012, 5.000%, 1/01/24 Golden State Tobacco Securitization Corporation, California, Tobacco Settlement			
600	Asset-Backed	6/17 at 100.00	B	534,768
	Bonds, Series 2007A-1, 4.500%, 6/01/27 Lake Elsinore Redevelopment Agency, California, Special Tax Bonds, Community	10/17 at 100.00	AA	380,622
365	Facilities District 90-2, Series 2007A, 4.500%, 10/01/24 – AGM Insured Moulton Niguel Water District, California, Certificates of Participation, Refunding Series 2003:			
250	5.000%, 9/01/21 – AMBAC Insured	9/16 at 100.00	AAA	271,520
250	5.000%, 9/01/22 – AMBAC Insured	9/16 at 100.00	AAA	271,520
500	5.000%, 9/01/23 – AMBAC Insured	9/16 at 100.00	AAA	543,040
	Mount San Antonio Community College District, Los Angeles County, California, General	2/28 at 100.00	AA	221,238
295	Obligation Bonds, Election of 2008, Series 2013A, 0.000%, 8/01/28 Palomar Pomerado Health, California, General Obligation Bonds, Series 2009A, 0.000%, 8/01/25 – AGC Insured	No Opt. Call	AA	1,289,160
2,000	Riverside County Transportation Commission, California, Toll Revenue Senior Lien Bonds, Series	6/23 at 100.00	BBB–	38,986
35	2013A, 5.750%, 6/01/44 San Diego Community College District, California, General Obligation Bonds, Refunding Series	No Opt. Call	AA+	690,520
2,000	2011, 0.000%, 8/01/37 Total California Colorado – 4.0%			6,761,682
8,530	Centennial Downs Metropolitan District, Colorado, General Obligation Bonds, Series 1999, 5.000%, 12/01/20 – AMBAC Insured Colorado Educational and Cultural Facilities Authority, Revenue Bonds, Classical Academy	12/14 at 100.00	N/R	2,917,057
2,895	Charter School, Series 2003, 4.500%, 12/01/18 – SYNCORA GTY Insured E-470 Public Highway Authority, Colorado, Senior Revenue Bonds, Series 2000B, 0.000%, 9/01/33 – NPFQ Insured	No Opt. Call	A	1,177,491
1,175	E-470 Public Highway Authority, Colorado, Senior Revenue Bonds, Series 2000B, 0.000%, 9/01/33 – NPFQ Insured	No Opt. Call	AA–	22,155
55	E-470 Public Highway Authority, Colorado, Toll Revenue Bonds, Series 2004B, 0.000%,	9/20 at 41.72	AA–	305,240
1,000				

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	3/01/36 – NCFG Insured Plaza Metropolitan District 1, Lakewood, Colorado, Tax Increment Revenue Bonds, Refunding	No Opt. Call	N/R	538,325
500	Series 2013, 5.000%, 12/01/20 Regional Transportation District, Colorado, Denver Transit Partners Eagle P3 Project			
200	Private Activity Bonds, Series 2010, 6.000%, 1/15/41	7/20 at 100.00	Baa3	221,728
5,825	Total Colorado 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	928,466
930	Eastern Connecticut Resource Recovery Authority, Solid Waste Revenue Bonds, Wheelabrator	No Opt. Call	A–	1,598,370
1,570	Lisbon Project, Series 1993A, 5.500%, 1/01/15 (Alternative Minimum Tax)			
2,500	Total Connecticut Delaware – 0.1% Delaware Health Facilities Authority, Revenue Bonds, Nanticoke Memorial Hospital, Series 2013, 5.000%, 7/01/28	7/23 at 100.00	BBB–	172,338
170	District of Columbia – 0.2% District of Columbia Student Dormitory Revenue Bonds, Provident Group – Howard Properties LLC	10/22 at 100.00	BBB–	124,134
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	165,968
270	Total District of Columbia Florida – 7.0% Citizens Property Insurance Corporation, Florida, High Risk Assessment Revenue, Senior Secured	No Opt. Call	A+	109,452
100	Bonds, Series 2009A-1, 5.375%, 6/01/16 Citizens Property Insurance Corporation, Florida, High-Risk Account Revenue Bonds, Coastal	No Opt. Call	A+	183,120
160	Account Senior Secured Series 2011A-1, 5.000%, 6/01/18 Collier County Educational Facilities Authority, Florida, Revenue Bonds, Hodges University, Series 2013, 6.000%, 11/01/33	11/23 at 100.00	BBB–	401,676

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	Florida Citizens Property Insurance Corporation, High Risk Account Revenue Bonds, Series 2007A:			
1,215	5.000%, 3/01/15 – NPFPG Insured	No Opt. Call	AA–	1,254,402
420	5.000%, 3/01/16 – NPFPG Insured	No Opt. Call	AA–	452,374
	Florida Citizens Property Insurance Corporation, Personal and Commercial Lines Account Bonds, Senior Secured Series 2012A-1:			
50	5.000%, 6/01/18	No Opt. Call	A+	57,225
455	5.000%, 6/01/20	No Opt. Call	A+	529,984
	Florida Department of Environmental Protection, Florida Forever Revenue Bonds, Series 2007B,			
600	5.000%, 7/01/19 – NPFPG Insured	7/17 at 101.00	AA–	677,712
	Halifax Hospital Medical Center, Florida, Revenue Bonds, Series 2006, 5.250%, 6/01/26			
520	Miami-Dade County, Florida, Public Facilities Revenue Bonds, Jackson Health System, Series 2009:	6/16 at 100.00	BBB+	531,679
10	5.500%, 6/01/29 – AGM Insured	6/19 at 100.00	AA	10,934
10	5.625%, 6/01/34 – AGC Insured	6/19 at 100.00	AA	10,802
	North Sumter County Utility Dependent District, Florida, Utility Revenue Bonds, Series 2010,			
750	5.000%, 10/01/20	No Opt. Call	A	848,370
	Orange County School Board, Florida, Certificates of Participation, Series 2005B,			
270	5.000%, 8/01/25 – AMBAC Insured	8/15 at 100.00	Aa2	283,206
	Orange County, Florida, Tourist Development Tax Revenue Bonds, Series 2005, 5.000%,			
2,000	10/01/22 – AMBAC Insured	10/15 at 100.00	AA–	2,110,757
	Port Everglades Authority, Florida, Port Facilities Revenue Bonds, Series 1986,			
130	7.125%, 11/01/16 (ETM)	No Opt. Call	Aaa	141,430
	South Miami Health Facilities Authority, Florida, Hospital Revenue, Baptist Health System			
710	Obligation Group, Series 2007, 5.000%, 8/15/27	8/17 at 100.00	AA	786,176
	Tampa, Florida, Cigarette Tax Allocation Bonds, H. Lee Moffitt Cancer Center Project, Refunding & Capital Improvement Series 2012A:			
110	5.000%, 9/01/22	No Opt. Call	A+	129,004
350	5.000%, 9/01/23	9/22 at 100.00	A+	403,792
150	5.000%, 9/01/25	9/22 at 100.00	A+	169,979
8,380	Total Florida			9,092,074

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	Georgia – 1.0%			
	Cherokee County Water and Sewerage Authority, Georgia, Revenue Bonds, Series 1995, 5.200%,	8/22 at 100.00	AA– (4)	344,493
300	8/01/25 (Pre-refunded 8/01/22) – NPMF Insured			
	Private Colleges and Universities Authority, Georgia, Revenue Bonds, Mercer University Project, Refunding Series 2012C, 5.250%,	10/22 at 100.00	Baa2	1,017,684
900	10/01/23			
1,200	Total Georgia			1,362,177
	Guam – 0.1%			
	Guam Waterworks Authority, Water and Wastewater System Revenue Bonds, Series 2013,	7/23 at 100.00	A–	151,238
140	5.500%, 7/01/43			
	Hawaii – 0.2%			
	Hawaii Department of Budget and Finance, Special Purpose Revenue Bonds, Hawaii Pacific University, Series 2013A, 6.250%, 7/01/27	7/23 at 100.00	BB+	211,556
200	Idaho – 0.1%			
	Madison County, Idaho, Hospital Revenue Certificates of Participation, Madison Memorial Hospital, Series 2006, 5.250%, 9/01/37	9/16 at 100.00	BB+	99,528
100	Illinois – 13.8%			
	Cook County Township High School District 208, Illinois, General Obligation Bonds, Series 2006, 5.000%, 12/01/21 – NPMF Insured	12/15 at 100.00	Aa3	1,594,500
1,500	Cook County, Illinois, General Obligation Bonds, Refunding Series 2012C, 5.000%,			
325	11/15/21	No Opt. Call	AA	378,784
	Huntley, Illinois, Special Service Area 9, Special Tax Bonds, Series 2007, 5.100%,	3/17 at 100.00	AA	2,189,157
2,000	3/01/28 –			
	AGC Insured			
	Illinois Finance Authority, Revenue Bonds, Centegra Health System, Series 2012, 5.000%,	9/22 at 100.00	BBB	487,510
455	9/01/27			
	Illinois Finance Authority, Revenue Bonds, OSF Healthcare System, Series 2007A, 5.750%, 11/15/37	11/17 at 100.00	A	679,149
640	Illinois Finance Authority, Revenue Bonds, Roosevelt University, Series 2007, 5.250%,	4/17 at 100.00	BBB	259,540
250	4/01/22			
	Illinois Health Facilities Authority, Revenue Bonds, Silver Cross Hospital and Medical Centers, Series 1999, 5.500%, 8/15/19	No Opt. Call	BBB–	701,764
700	Illinois State, General Obligation Bonds, February Series 2014:			
370	5.000%, 2/01/25	2/24 at 100.00	A–	410,770

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325	5.000%, 2/01/26	2/24 at 100.00	A-	358,501
110	Illinois State, General Obligation Bonds, Refunding Series 2006, 5.000%, 1/01/15	No Opt. Call	A-	112,598
290	Illinois State, General Obligation Bonds, Refunding Series 2007B, 5.000%, 1/01/16	No Opt. Call	A-	309,039
425	Illinois State, General Obligation Bonds, Refunding Series 2008, 4.250%, 4/01/16	No Opt. Call	A-	451,388
1,165	Illinois State, General Obligation Bonds, Refunding Series 2010, 5.000%, 1/01/19	No Opt. Call	A-	1,312,373
	Illinois State, General Obligation Bonds, Refunding Series 2012:			
390	5.000%, 8/01/20	No Opt. Call	A-	440,840
320	5.000%, 8/01/21	No Opt. Call	A-	362,288
275	5.000%, 8/01/23	No Opt. Call	A-	307,923
230	Illinois State, General Obligation Bonds, Series 2006, 5.000%, 1/01/17	1/16 at 100.00	A-	243,280
25	Illinois State, General Obligation Bonds, Series 2007A, 5.500%, 6/01/15	No Opt. Call	A-	26,186
300	Illinois State, General Obligation Bonds, Series 2012A, 4.000%, 1/01/20	No Opt. Call	A-	322,602
	Illinois State, General Obligation Bonds, Series 2013:			
280	5.500%, 7/01/25	7/23 at 100.00	A-	319,561
240	5.500%, 7/01/26	7/23 at 100.00	A-	274,303
1,380	Kane & DeKalb Counties Community Unit School District 301, Illinois, General Obligation Bonds, Series 2006, 0.000%, 12/01/18 – NCFG Insured	No Opt. Call	Aa3	1,265,639
1,000	Peoria Public Building Commission, Illinois, School District Facility Revenue Bonds, Peoria	12/18 at 79.62	AA	710,750
	County School District 150 Project, Series 2009A, 0.000%, 12/01/22 – AGC Insured			
705	Railsplitter Tobacco Settlement Authority, Illinois, Tobacco Settlement Revenue Bonds, Series 2010:			
1,000	5.000%, 6/01/19	No Opt. Call	A	812,661
60	5.250%, 6/01/21	No Opt. Call	A	1,177,510
	6.250%, 6/01/24	6/16 at 100.00	A-	66,200
700	Regional Transportation Authority, Cook, DuPage, Kane, Lake, McHenry and Will Counties, Illinois, General Obligation Bonds, Series 1994D, 7.750%, 6/01/19 – FGIC Insured	No Opt. Call	AA	830,116
500	Sterling, Whiteside County, Illinois, General Obligation Bonds, Alternate Revenue Source, Series 2012, 4.000%, 11/01/22	No Opt. Call	A+	546,250
355	Will, Grundy, Kendall, LaSalle, Kankakee, Livingston and Cook Counties Community College District 525 Joliet Junior College, Illinois, General Obligation Bond, Series	6/18 at 100.00	AA	397,909

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	2008, 5.750%, 6/01/28 Williamson & Johnson Counties Community Unit School District 2, Marion, Illinois, Limited Tax	10/19 at 103.00	BBB	693,916
620	General Obligation Lease Certificates, Series 2011, 7.000%, 10/15/22			
16,935	Total Illinois Indiana – 1.8%			18,043,007
210	Indiana Finance Authority, Educational Facilities Revenue Bonds, Drexel Foundation For Educational Excellence, Inc., Series 2009A, 6.000%, 10/01/21	10/19 at 100.00	BB–	215,330
180	Indiana Finance Authority, Private Activity Bonds, Ohio River Bridges East End Crossing Project, Series 2013B, 5.000%, 1/01/19 (Alternative Minimum Tax)	1/17 at 100.00	BBB	195,325
1,000	Indiana Health Facility Financing Authority, Revenue Bonds, Community Hospitals of Indiana, Series 2005A, 5.000%, 5/01/35 (Pre-refunded 5/01/15) – AMBAC Insured	5/15 at 100.00	N/R (4)	1,040,490
255	Jasper County, Indiana, Pollution Control Revenue Refunding Bonds, Northern Indiana Public Service Company Project, Series 1994A Remarketed, 5.850%, 4/01/19 – NCFG Insured	No Opt. Call	AA–	292,396
250	Lake County Building Corporation, Indiana, First Mortgage Bonds, Series 2012, 4.750%, 2/01/21	No Opt. Call	NA	259,880
250	Vanderburgh County, Indiana, Redevelopment District Tax Increment Revenue bonds, Refunding Series 2014, 5.000%, 2/01/29 (WI/DD, Settling 7/02/14)	8/24 at 100.00	A	280,838
2,145	Total Indiana Iowa – 0.7%			2,284,259
500	Ames, Iowa, Hospital Revenue Bonds, Mary Greeley Medical Center, Series 2011, 5.250%, 6/15/27	6/20 at 100.00	A2	542,485
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–	352,835
835	Total Iowa Kansas – 0.2%			895,320
100	Wyandotte County/Kansas City Unified Government Board of Public Utilities, Kansas, Utility	No Opt. Call	A+	118,244

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200	System Revenue Bonds, Refunding & Improvement Series 2014A, 5.000%, 9/01/22 Wyandotte County-Kansas City Unified Government, Kansas, Sales Tax Special Obligation Capital	No Opt. Call	A-	139,168
300	Appreciation Revenue Bonds Redevelopment Project Area B – Major Multi-Sport Athletic Complex Project, Subordinate Lien Series 2010B, 0.000%, 6/01/21 Total Kansas Kentucky – 1.4%			257,412
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	374,164
130	Kentucky Housing Corporation, Housing Revenue Bonds, Series 2005G, 5.000%, 7/01/30 (Alternative Minimum Tax)	1/15 at 100.60	AAA	131,226
385	Kentucky Public Transportation Infrastructure Authority, First Tier Toll Revenue Bonds, Downtown Crossing Project, Series 2013A, 5.000%, 7/01/17	No Opt. Call	Baa3	429,414
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	378,593
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-	151,005
320	Louisville-Jefferson County Metropolitan Government, Kentucky, Pollution Control Revenue Bonds, Louisville Gas and Electric Company Project, Series 2003A, 1.650%, 10/01/33 (Mandatory put 4/03/17)	No Opt. Call	A+	325,504
1,675	Total Kentucky Louisiana – 0.6%			1,789,906
55	Louisiana Citizens Property Insurance Corporation, Assessment Revenue Bonds, Series 2006B, 5.000%, 6/01/23 – AMBAC Insured	6/16 at 100.00	A-	58,832

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	Louisiana Citizens Property Insurance Corporation, Assessment Revenue Bonds, Series 2006-C1:			
35	5.875%, 6/01/23	6/18 at 100.00	AA	40,729
10	6.000%, 6/01/24	6/18 at 100.00	AA	11,655
255	Louisiana Public Facilities Authority, Revenue Bonds, Ochsner Clinic Foundation Project, Series 2007A, 5.250%, 5/15/38	5/17 at 100.00	Baa1	265,957
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	412,793
740	Total Louisiana			789,966
	Maine – 0.1%			
25	Maine Health and Higher Educational Facilities Authority Revenue Bonds, Eastern Maine Medical Center Obligated Group Issue, Series 2013, 3.000%, 7/01/23	No Opt. Call	Baa1	24,468
35	Portland, Maine, General Airport Revenue Bonds, Refunding Series 2013, 5.000%, 7/01/22	No Opt. Call	BBB+	40,136
60	Total Maine			64,604
	Massachusetts – 1.5%			
500	Massachusetts Development Finance Agency, Revenue Bonds, Orchard Cove, Series 2007, 5.000%, 10/01/19	10/17 at 100.00	N/R	526,145
250	Massachusetts Development Finance Authority, Revenue Bonds, 100 Cambridge Street	No Opt. Call	AA–	250,170
100	Redevelopment, M/SRBC Project, Series 2002A, 5.125%, 2/01/34 – NPMF Insured			
470	Massachusetts Port Authority, Special Facilities Revenue Bonds, Delta Air Lines Inc., Series 2001A: 5.200%, 1/01/20 – AMBAC Insured (Alternative Minimum Tax)	No Opt. Call	N/R	100,037
470	5.000%, 1/01/27 – AMBAC Insured (Alternative Minimum Tax)	7/14 at 100.00	N/R	470,028
500	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)	527,350
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+	112,400
25	5.000%, 8/15/20 – AMBAC Insured	8/17 at 100.00	AA+	28,173
1,945	Total Massachusetts			2,014,303
	Michigan – 2.7%			

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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	224,104
1,000	Detroit, Michigan, General Obligation Bonds, Series 2001A-1, 5.375%, 4/01/18 – NPMFG Insured (5)	No Opt. Call	AA–	987,370
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–	50,017
150	Detroit, Michigan, Senior Lien Sewerage Disposal System Revenue Bonds, Series 2001B, 5.500%, 7/01/29 – FGIC Insured	No Opt. Call	AA–	154,269
280	Michigan Finance Authority, Revenue Bonds, Detroit City School District, Series 2012, 5.000%, 6/01/18	No Opt. Call	A+	309,966
200	Michigan Finance Authority, Unemployment Obligation Assessment Revenue Bonds, Series 2012B, 5.000%, 7/01/22	7/16 at 100.00	AAA	217,744
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+	1,016,520
500	Wayne County Airport Authority, Michigan, Revenue Bonds, Detroit Metropolitan Airport, Refunding Series 2010C, 5.000%, 12/01/16	No Opt. Call	A	549,475
3,580	Total Michigan Minnesota – 0.2%			3,509,465
260	Northern Municipal Power Agency, Minnesota, Electric System Revenue Bonds, Refunding Series 2009A, 5.000%, 1/01/15 – AGC Insured Mississippi – 0.5%	No Opt. Call	AA	266,354
100	Mississippi Hospital Equipment and Facilities Authority, Revenue Bonds, Baptist Memorial Healthcare, Series 2004B-1: 5.000%, 9/01/16	9/14 at 100.00	A	100,750
300	5.000%, 9/01/24	9/14 at 100.00	A	302,211
250	Warren County, Mississippi, Gulf Opportunity Zone Revenue Bonds, International Paper Company, Series 2006A, 4.800%, 8/01/30	No Opt. Call	BBB	250,140
650	Total Mississippi Missouri – 1.3%			653,101
100	Missouri Health and Educational Facilities Authority, Educational Facilities Revenue	5/23 at 100.00	BBB+	107,717

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	Bonds, 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%, 8/01/20 (Pre-refunded 7/01/20) (Alternative Minimum Tax)	7/20 at 100.00	AA+ (4)	351,923
295				
1,000	St. Louis, Missouri, Airport Revenue Bonds, Lambert-St. Louis International Airport, Series 2005, 5.500%, 7/01/19 – NPMG Insured	No Opt. Call	AA–	1,179,140
1,395	Total Missouri Montana – 0.3%			1,638,780
	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	263,458
260				
	University of Montana, Revenue Bonds, Series 1996D, 5.375%, 5/15/19 – NPMG Insured (ETM)	9/14 at 100.00	AA– (4)	130,859
115				
375	Total Montana Nebraska – 0.9%			394,317
	Dodge County School District 1, Nebraska, Fremont Public Schools, General Obligation Bonds, Series 2004, 5.000%, 12/15/19 (Pre-refunded 12/15/14) – AGM Insured	12/14 at 100.00	Aa3 (4)	1,022,430
1,000				
	Douglas County School District 10 Elkhorn, Nebraska, General Obligation Bonds, Public Schools Series 2012, 4.000%, 6/15/23	6/22 at 100.00	AA–	110,540
100				
1,100	Total Nebraska Nevada – 1.8%			1,132,970
	Clark County, Nevada, Airport Revenue Bonds, Subordinate Lien Series 2010B, 5.750%, 7/01/42	1/20 at 100.00	A+	1,191,317
1,025				
	Las Vegas Redevelopment Agency, Nevada, Tax Increment Revenue Bonds, Series 2009A, 8.000%, 6/15/30	6/19 at 100.00	BBB–	288,340
250				
	Las Vegas, Nevada, Special Improvement District 607 Providence, Local Improvement Refunding Bonds, Series 2013, 5.000%, 6/01/22	No Opt. Call	N/R	53,456
50				
	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	884,345
775				
2,100	Total Nevada New Hampshire – 0.5%			2,417,458
	New Hampshire Health and Education Facilities Authority, Hospital Revenue Bonds,	No Opt. Call	N/R (4)	631,932
600				

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	Speare Memorial Hospital, Series 2004, 5.500%, 7/01/25 (Pre-refunded 7/01/15) New Jersey – 5.4% Bayonne Redevelopment Agency, New Jersey, Revenue Bonds, Royal Caribbean Cruises Project, Series 2006A, 4.750%, 11/01/16 (Alternative Minimum Tax) New Jersey Economic Development Authority, Cigarette Tax Revenue Bonds, Series 2004:	No Opt. Call	BB	190,426
190				
15	5.375%, 6/15/15 – RAAI Insured (ETM)	No Opt. Call	Aaa	15,760
120	5.500%, 6/15/16 – RAAI Insured (ETM) New Jersey Economic Development Authority, Cigarette Tax Revenue Refunding Bonds, Series 2012:	No Opt. Call	Aaa	132,152
120	4.000%, 6/15/19	No Opt. Call	BBB+	132,492
275	5.000%, 6/15/20	No Opt. Call	BBB+	316,217
300	5.000%, 6/15/21	No Opt. Call	BBB+	343,962
335	5.000%, 6/15/22	No Opt. Call	BBB+	383,870
350	5.000%, 6/15/23	6/22 at 100.00	BBB+	396,883
210	5.000%, 6/15/24	6/22 at 100.00	BBB+	234,728
500	5.000%, 6/15/25	6/22 at 100.00	BBB+	549,465
150	5.000%, 6/15/26	6/22 at 100.00	BBB+	163,320
100	4.250%, 6/15/27	6/22 at 100.00	BBB+	102,427
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 Transformation Program, Series 2008A, 5.250%, 10/01/38 New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Capital 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 Salem County Pollution Control Financing Authority, New Jersey, Pollution Control Revenue	No Opt. Call	BBB+	323,985
220		1/24 at 100.00	BBB–	241,998
50		10/18 at 100.00	A	52,799
1,730		No Opt. Call	A	690,011
1,515		No Opt. Call	A	1,761,566
260		No Opt. Call	A+	300,768
170		No Opt. Call	BBB	189,715

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	Bonds, Chambers Project, Refunding Series 2014A, 5.000%, 12/01/23 (Alternative Minimum Tax)			
250	South Jersey Port Corporation, New Jersey, Marine Terminal Revenue Refunding Bonds, Series 2012Q, 3.000%, 1/01/22	No Opt. Call	A2	255,320
300	Tobacco Settlement Financing Corporation, New Jersey, Tobacco Settlement Asset-Backed Bonds, Series 2007-1A, 4.500%, 6/01/23	6/17 at 100.00	BB	291,444
7,460	Total New Jersey			7,069,308
	New York – 5.5%			
220	Brooklyn Arena Local Development Corporation, New York, Payment in Lieu of Taxes Revenue Bonds, Barclays Center Project, Series 2009, 6.000%, 7/15/30	1/20 at 100.00	BBB–	244,673
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	896,965
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	473,776
170	Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2000A: 0.000%, 6/01/22 – AGM Insured	No Opt. Call	AA	139,157
55	0.000%, 6/01/24 – AGM Insured	No Opt. Call	AA	41,088
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	154,110
220	5.000%, 12/01/26 – SYNCORA GTY Insured	6/16 at 100.00	A–	235,330
25	Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2006B: 5.000%, 12/01/35 – AGM Insured	6/16 at 100.00	AA	26,532
160	5.000%, 12/01/35	6/16 at 100.00	A–	169,523
140	Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2006C, 5.000%, 9/01/35	9/16 at 100.00	A–	149,295
405	Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2006D, 5.000%, 9/01/25 – NPMFG Insured	9/16 at 100.00	AA–	438,996

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	Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2006E:			
150	5.000%, 12/01/17 – FGIC Insured	12/16 at 100.00	AA–	165,122
435	5.000%, 12/01/18 – NPFPG Insured	12/16 at 100.00	AA–	478,304
10	4.000%, 12/01/18 – NPFPG Insured	No Opt. Call	AA–	10,585
210	5.000%, 12/01/21 – FGIC Insured	12/16 at 100.00	AA–	230,320
150	5.000%, 12/01/22 – FGIC Insured	12/16 at 100.00	AA–	164,325
190	Long Island Power Authority, New York, Electric System Revenue Bonds, Series 2006F, 5.000%, 5/01/19 – NPFPG Insured	11/16 at 100.00	AA–	208,052
705	New York State Thruway Authority, General Revenue Junior Indebtedness Obligations, Series 2013A, 5.000%, 5/01/19	No Opt. Call	A–	819,513
360	New York State Tobacco Settlement Financing Corporation, Tobacco Settlement Asset-Backed and State Contingency Contract-Backed Bonds, Series 2011B: 5.000%, 6/01/17	No Opt. Call	AA	405,940
565	5.000%, 6/01/18	No Opt. Call	AA	652,942
100	New York State Tobacco Settlement Financing Corporation, Tobacco Settlement Asset-Backed and State Contingency Contract-Backed Bonds, Series 2013B: 5.000%, 6/01/20	6/15 at 100.00	AA	104,190
215	5.000%, 6/01/21	6/16 at 100.00	AA	232,366
200	5.000%, 6/01/22	6/17 at 100.00	AA	223,424
400	Triborough Bridge and Tunnel Authority, New York, General Purpose Revenue Bonds, Refunding Series 2013B, 5.000%, 11/15/21	No Opt. Call	AA–	481,904
6,415	Total New York Ohio – 4.2%			7,146,432
45	Buckeye Tobacco Settlement Financing Authority, Ohio, Tobacco Settlement Asset-Backed Revenue Bonds, Senior Lien, Series 2007A-1, 5.000%, 6/01/17	No Opt. Call	A1	49,037
1,325	Buckeye Tobacco Settlement Financing Authority, Ohio, Tobacco Settlement Asset-Backed Revenue Bonds, Senior Lien, Series 2007A-2, 5.125%, 6/01/24	6/17 at 100.00	B–	1,123,998

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500	Columbus, Ohio, General Obligation Bonds, Various Purpose, Series 2014A, 5.000%, 2/15/20	No Opt. Call	AAA	597,565
480	Fairfield County, Ohio, Hospital Facilities Revenue Bonds, Fairfield Medical Center Project, Series 2013, 5.000%, 6/15/43	6/23 at 100.00	Baa2	502,210
250	Lake County, Ohio, Hospital Facilities Revenue Bonds, Lake Hospital System, Inc., Refunding Series 2008C, 5.500%, 8/15/24	8/18 at 100.00	A3	272,375
	New Albany Community Authority, Ohio, Community Facilities Revenue Refunding Bonds, Series 2012C:			
25	4.000%, 10/01/18	No Opt. Call	A1	27,365
30	4.000%, 10/01/19	No Opt. Call	A1	33,008
40	4.000%, 10/01/20	No Opt. Call	A1	43,901
45	5.000%, 10/01/21	No Opt. Call	A1	52,135
35	5.000%, 10/01/22	No Opt. Call	A1	40,777
175	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-	183,733
2,000	Ohio Turnpike Commission, Turnpike Revenue Bonds, Infrastructure Projects, Junior Lien Convertible Series 2013A-3, 0.000%, 2/15/34	2/31 at 100.00	A+	1,463,420
1,000	Toledo-Lucas County Port Authority, Ohio, Port Revenue Bonds, Cargill Inc., Series 2004B, 4.500%, 12/01/15	No Opt. Call	A	1,045,500
5,950	Total Ohio Oklahoma – 0.8%			5,435,024
1,000	Oklahoma Capitol Improvement Authority, State Facilities Revenue Bonds, Series 2005F, 5.000%, 7/01/27 (Pre-refunded 7/01/15) – AMBAC Insured	7/15 at 100.00	AA (4)	1,048,530
935	Pennsylvania – 8.0% Beaver County Industrial Development Authority, Pennsylvania, Pollution Control Revenue Refunding Bonds, FirstEnergy Nuclear Generation Project, Series 2006B, 2.500%, 12/01/41	No Opt. Call	BBB-	941,293
100	(Mandatory put 6/01/17) Cumberland County Municipal Authority, Pennsylvania, Revenue Bonds, Presbyterian	No Opt. Call	BBB+	104,231

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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	205,634
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+	230,773
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	600,170
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	302,380
215	Pennsylvania Economic Development Financing Authority, Unemployment Compensation Revenue Bonds, Series 2012B, 5.000%, 1/01/22	7/17 at 100.00	Aaa	241,916
180	Pennsylvania Higher Educational Facilities Authority, College Revenue Bonds, Ninth Series 1976, 7.625%, 7/01/15 (ETM)	No Opt. Call	Aaa	186,239
225	Pennsylvania Higher Educational Facilities Authority, Revenue Bonds, University of the Arts, Series 1999, 5.150%, 3/15/20 – RAAI Insured (ETM)	9/14 at 100.00	N/R (4)	253,528
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	126,871
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	585,429
4,120	Philadelphia Gas Works, Pennsylvania, Revenue Bonds, Eighteenth Series 2004, 5.000%, 8/01/15 – AMBAC Insured	8/14 at 100.00	BBB+	4,135,364
1,005	Philadelphia Gas Works, Pennsylvania, Revenue Bonds, Twelfth Series 1990B, 7.000%, 5/15/20 –	No Opt. Call	AA– (4)	1,202,422

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	NPFG Insured (ETM) St. Mary Hospital Authority, Pennsylvania, Health System Revenue Bonds, Catholic			
895	Health East, Series 2009D, 6.250%, 11/15/34	5/19 at 100.00	Aa2	1,017,490
330	Union County Hospital Authority, Pennsylvania, Hospital Revenue Bonds, Evangelical Community	No Opt. Call	BBB+	374,738
9,865	Hospital Project, Refunding and Improvement Series 2011, 5.750%, 8/01/21 Total Pennsylvania Puerto Rico – 0.7%			10,508,478
20	Puerto Rico Highway and Transportation Authority, Highway Revenue Bonds, Series 2007N, 0.000%, 7/01/19 – AMBAC Insured	No Opt. Call	Caa1	14,822
500	Puerto Rico Industrial, Tourist, Educational, Medical and Environmental Control Facilities Financing Authority, Higher Education Revenue Bonds, Ana G. Mendez University System Project, Refunding Series 2012, 5.000%, 4/01/27	No Opt. Call	BBB–	451,690
565	Puerto Rico Sales Tax Financing Corporation, Sales Tax Revenue Bonds, First Subordinate Series 2009A, 0.000%, 8/01/32	8/26 at 100.00	A+	454,198
75	Puerto Rico Sales Tax Financing Corporation, Sales Tax Revenue Bonds, First Subordinate Series 2010A, 0.000%, 8/01/32	No Opt. Call	A+	16,700
25	Puerto Rico Sales Tax Financing Corporation, Sales Tax Revenue Bonds, First Subordinate Series 2010C, 0.000%, 8/01/38	No Opt. Call	A+	3,382
25	Puerto Rico, General Obligation and Public Improvement Bonds, Series 2002A, 5.500%, 7/01/17 –	No Opt. Call	BB	23,659
1,210	SYNCORA GTY Insured Total Puerto Rico Rhode Island – 1.3%			964,451
200	Rhode Island Health and Educational Building Corporation, Revenue Bonds, Care New England Health System, Series 2013A, 5.500%, 9/01/28	9/23 at 100.00	BBB	213,484
430	Rhode Island Tobacco Settlement Financing Corporation, Tobacco Settlement Asset-Backed Bonds, Series 2002A: 6.125%, 6/01/32	No Opt. Call	BBB+	429,970
1,020	6.250%, 6/01/42	No Opt. Call	BBB–	1,019,888

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1,650	Total Rhode Island South Carolina – 4.7%			1,663,342
510	Greenville County School District, South Carolina, Installment Purchase Revenue Bonds, Series 2006, 5.000%, 12/01/24	12/16 at 100.00	AA	558,705
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)	1,911,633
3,035	Piedmont Municipal Power Agency, South Carolina, Electric Revenue Bonds, Series 1991, 6.750%, 1/01/19 – FGIC Insured	No Opt. Call	A3	3,710,679
5,085	Total South Carolina South Dakota – 0.8%			6,181,017
1,000	South Dakota Health and Educational Facilities Authority, Revenue Bonds, Sanford Health, Series 2007, 5.000%, 11/01/27	5/17 at 100.00	A+	1,054,230
100	Tennessee – 0.2%			
180	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	107,649
280	5.000%, 1/01/23	No Opt. Call	A	211,714
1,055	Total Tennessee Texas – 9.3%			319,363
1,055	Austin, Texas, General Obligation Bonds, Series 2004, 5.000%, 9/01/20 (Pre-refunded 9/01/14) – NPMG Insured	9/14 at 100.00	AAA	1,063,757
555	Bexar County Housing Finance Corporation, Texas, FNMA Guaranteed Multifamily Housing Revenue Bonds, Villas Sonterra Apartments Project, Series 2007A, 4.700%, 10/01/15 (Alternative Minimum Tax)	No Opt. Call	N/R	570,473
130	Bexar Metropolitan Water District, Texas, Waterworks System Revenue Bonds, Refunding Series 2007: 5.000%, 5/01/23 – SYNCORA GTY Insured	5/17 at 100.00	A+	144,179
15	5.000%, 5/01/24 – SYNCORA GTY Insured	5/17 at 100.00	A+	16,636
40	5.000%, 5/01/25 – SYNCORA GTY Insured	5/17 at 100.00	A+	44,232
10	Bexar Metropolitan Water District, Texas, Waterworks System Revenue Bonds, Refunding Series 2010, 5.875%, 5/01/40	5/20 at 100.00	A+	11,179

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20	Bexar Metropolitan Water District, Texas, Waterworks System Revenue Bonds, Series 2006, 4.500%, 5/01/25 – NPMFG Insured	5/16 at 100.00	AA–	21,289
25	Bexar Metropolitan Water District, Texas, Waterworks System Revenue Refunding Bonds, Series 2009: 5.000%, 5/01/29	5/19 at 100.00	A+	26,648
115	5.000%, 5/01/39	5/19 at 100.00	A+	120,702
25	Brazos River Authority, Texas, Collateralized Pollution Control Revenue Bonds, Texas Utilities	9/14 at 100.00	C	1,750
5	Electric Company, Series 2003D, 5.400%, 10/01/29 (Mandatory put 10/01/14) (5) Central Texas Regional Mobility Authority, Revenue Bonds, Senior Lien Series 2005, 5.000%, 1/01/45 (Pre-refunded 1/01/15) – FGIC Insured	1/15 at 100.00	AA– (4)	5,122
500	Central Texas Regional Mobility Authority, Revenue Bonds, Senior Lien Series 2011, 6.250%, 1/01/46	1/21 at 100.00	Baa2	562,640
1,875	Denton Independent School District, Denton County, Texas, General Obligation Bonds, Series 2006, 5.000%, 8/15/20	8/16 at 100.00	AAA	2,052,413
35	Houston, Texas, Airport System Special Facilities Revenue Bonds, United Airlines, Inc. Terminal E Project, Refunding Series 2014, 5.000%, 7/01/29 (Alternative Minimum Tax)	7/24 at 100.00	B	35,635
1,000	Houston, Texas, Hotel Occupancy Tax and Special Revenue Bonds, Convention and Entertainment Facilities Department, Refunding Series 2011B, 5.250%, 9/01/25	9/16 at 100.00	A2	1,084,130
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	346,485
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	305,286
200	Love Field Airport Modernization Corporation, Texas, Special Facilities Revenue Bonds, Southwest Airlines Company, Series 2010, 5.250%, 11/01/40	11/20 at 100.00	BBB–	214,438

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100	McCamey County Hospital District, Texas, General Obligation Bonds, Series 2013: 5.000%, 12/01/25	No Opt. Call 12/25 at 100.00	Baa2	107,561
100	5.250%, 12/01/28 North Central Texas Health Facilities Development Corporation, Texas, Revenue Bonds, Children's Medical Center Dallas Project, Series 2012:		Baa2	108,216
400	5.000%, 8/15/24	8/22 at 100.00	AA	464,568
380	5.000%, 8/15/25	8/22 at 100.00	AA	438,539
1,900	North Texas Tollway Authority, Second Tier System Revenue Refunding Bonds, Series 2008F, 5.750%, 1/01/38	1/18 at 100.00	A3	2,098,816
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+	879,593
100	North Texas Tollway Authority, Special Projects System Revenue Bonds, Series 2011A: 0.000%, 9/01/43	9/31 at 100.00	AA+	81,839
490	0.000%, 9/01/45	9/31 at 100.00	AA+	440,848
860	Texas Municipal Gas Acquisition and Supply Corporation I, Gas Supply Revenue Bonds, Series 2006B, 0.706%, 12/15/17	No Opt. Call	A-	859,260
100	Texas Municipal Gas Acquisition and Supply Corporation III, Gas Supply Revenue Bonds, Series 2012, 5.000%, 12/15/32	No Opt. Call	A3	105,936
11,585	Total Texas Virgin Islands – 0.4%			12,212,170
525	Virgin Islands Public Finance Authority, Matching Fund Loan Notes Revenue Bonds, Senior Lien Series 2010A, 5.000%, 10/01/29	10/20 at 100.00	BBB	564,428
250	Virginia – 0.6% Virginia College Building Authority, Educational Facilities Revenue Refunding Bonds, Marymount University, Series 1998, 5.100%, 7/01/18 – RAAI Insured	7/14 at 100.00	N/R	250,663
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-	532,255
750	Total Virginia Washington – 1.7%			782,918

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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	1,125,117
380	Washington Public Power Supply System, Revenue Refunding Bonds, Nuclear Project 3, Series 1989B, 7.125%, 7/01/16 – NPMG Insured	No Opt. Call	Aa1	431,133
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	654,726
2,015	Total Washington Wisconsin – 2.2%			2,210,976
755	University of Wisconsin Hospitals and Clinics Authority, Revenue Bonds, Refunding Series 2013A: 4.000%, 4/01/20	No Opt. Call	Aa3	834,924
25	5.000%, 4/01/21	No Opt. Call	Aa3	29,021
15	5.000%, 4/01/22	No Opt. Call	Aa3	17,393
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	25,337
320	Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Aurora Health Care, Inc., Series 2010B, 5.000%, 7/15/20	No Opt. Call	A	362,861
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	742,973
30	Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Ministry Health Care, Inc., Refunding 2012C, 5.000%, 8/15/17	No Opt. Call	A+	33,457
500	Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Wheaton Franciscan Healthcare System, Series 2006A: 5.250%, 8/15/18	8/16 at 100.00	A–	539,785
180	5.250%, 8/15/34	8/16 at 100.00	A–	184,163
115	Wisconsin State, General Fund Annual Appropriation Revenue Bonds, Refunding Series 2009A, 6.000%, 5/01/33	5/19 at 100.00	AA–	135,224
2,640	Total Wisconsin			2,905,138
\$ 124,295	Total Municipal Bonds (cost \$120,894,047)			127,943,375

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Principal Amount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
	CORPORATE BONDS – 0.0%				
	Transportation – 0.0%				
\$ 16	Las Vegas Monorail Company, Senior Interest Bonds (6), (7)	5.500%	7/15/19	N/R	\$ 2,867
4	Las Vegas Monorail Company, Senior Interest Bonds (6), (7)	3.000%	7/15/55	N/R	590
\$ 20	Total Corporate Bonds (cost \$1,216)				3,457
	Total Long-Term Investments (cost \$120,895,263)				127,946,832
	Other Assets Less Liabilities – 2.2%				2,833,270
	Net Assets – 100%				\$ 130,780,102

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	\$ —	\$127,943,375	\$ —	\$127,943,375
Corporate Bonds	—	—	3,457	3,457
Total	\$ —	\$127,943,375	\$3,457	\$127,946,832

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, 2014, the cost of investments was \$120,671,731.

Gross unrealized appreciation and gross unrealized depreciation of investments as of June 30, 2014, were as follows:

Gross unrealized:

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Appreciation	\$7,559,102
Depreciation	(284,001)
Net unrealized appreciation (depreciation) of investments	\$7,275,101

- (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.
- (4) Backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities, which ensure the timely payment of principal and interest. 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 Nuveen funds' Board of Directors/Trustees. 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: August 29, 2014

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the registrant and in the capacities and on the dates indicated.

By (Signature and Title) /s/ Gifford R. Zimmerman
Gifford R. Zimmerman
Chief Administrative Officer (principal executive officer)

Date: August 29, 2014

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

Date: August 29, 2014