

NUVEEN SELECT MATURITIES MUNICIPAL FUND
Form N-Q
February 29, 2016

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: 12/31/15

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

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

Item 1. Schedule of Investments

Portfolio of Investments

Nuveen Select Maturities Municipal Fund
(NIM)
December 31, 2015 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|---|------------------------------|-------------|------------|
| | LONG-TERM INVESTMENTS – 98.4% | | | |
| | MUNICIPAL BONDS – 98.4% | | | |
| | Alabama – 0.2% | | | |
| \$ 125 | Mobile Spring Hill College Educational Building Authority, Alabama, Revenue Bonds, Spring Hill College Project, Series 2015, 5.000%, 4/15/27 | 4/25 at 100.00 | N/R | \$ 120,805 |
| 110 | Montgomery Medical Clinic Board, Alabama, Health Care Facility Revenue Bonds, Jackson Hospital & Clinic, Series 2015, 4.000%, 3/01/36 (WI/DD, Settling 1/14/16) | 3/26 at 100.00 | BBB | 110,042 |
| 235 | Total Alabama | | | 230,847 |
| | Alaska – 0.1% | | | |
| 155 | Alaska State, Sport Fishing Revenue Bonds, Refunding Series 2011, 5.000%, 4/01/21 | 4/20 at 100.00 | A1 | 174,527 |
| | Arizona – 2.9% | | | |
| 255 | Arizona Health Facilities Authority, Hospital System Revenue Bonds, Phoenix Children's Hospital, Refunding Series 2012A: 5.000%, 2/01/20 | No Opt. Call | BBB+ | 287,150 |
| 290 | 5.000%, 2/01/27 | 2/22 at 100.00 | BBB+ | 320,001 |
| 70 | Arizona Health Facilities Authority, Revenue Bonds, Scottsdale Lincoln Hospitals Project, Series 2014A, 5.000%, 12/01/24 | No Opt. Call | A2 | 84,353 |
| 425 | Arizona Sports and Tourism Authority, Tax Revenue Bonds, Multipurpose Stadium Facility Project, Refunding Senior Series 2012A: 5.000%, 7/01/25 | 7/22 at 100.00 | A1 | 478,338 |
| 685 | 5.000%, 7/01/26 | 7/22 at 100.00 | A1 | 766,008 |
| 685 | 5.000%, 7/01/27 | 7/22 at 100.00 | A1 | 761,734 |
| 100 | Pima County Industrial Development Authority, Arizona, Revenue Bonds, Tucson Electric Power | 3/23 at 100.00 | A3 | 104,920 |

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| | Company Project, Series 2013A, 4.000%, 9/01/29 | | | |
| | Salt Verde Financial Corporation, Arizona, Senior Gas Revenue Bonds, Citigroup Energy Inc. | | | |
| | Prepay Contract Obligations, Series 2007: | | | |
| 150 | 5.000%, 12/01/17 | No Opt. Call | BBB+ | 160,293 |
| 135 | 5.250%, 12/01/19 | No Opt. Call | BBB+ | 152,372 |
| 95 | 5.000%, 12/01/32 | No Opt. Call | BBB+ | 111,342 |
| 500 | 5.000%, 12/01/37 | No Opt. Call | BBB+ | 580,525 |
| 3,390 | Total Arizona | | | 3,807,036 |
| | Arkansas – 0.4% | | | |
| | Independence County, Arkansas, Pollution Control Revenue Bonds, Arkansas Power and Light | No Opt. Call | A– | 518,490 |
| 500 | Company Project, Series 2013, 2.375%, 1/01/21 | | | |
| | California – 6.7% | | | |
| | Alameda Corridor Transportation Authority, California, Revenue Bonds, Refunding Senior Lien | No Opt. Call | A | 367,020 |
| 300 | Series 2013A, 5.000%, 10/01/23 | | | |
| | California Health Facilities Financing Authority, Revenue Bonds, Lucile Salter Packard | No Opt. Call | AA | 126,136 |
| 125 | Children’s Hospital, Series 2008A, 1.450%, 8/15/33 (Mandatory put 3/15/17) | | | |
| | California Health Facilities Financing Authority, Revenue Bonds, Lucile Salter Packard | No Opt. Call | AA | 146,318 |
| 145 | Children’s Hospital, Series 2008C, 1.450%, 8/15/23 (Mandatory put 3/15/17) | | | |
| | California Pollution Control Financing Authority, Solid Waste Disposal Revenue Bonds, Waste | No Opt. Call | A– | 107,732 |
| 105 | Management Inc., Refunding Series 2015B-2, 3.125%, 11/01/40 (Mandatory put 11/03/25) | | | |
| | California Pollution Control Financing Authority, Solid Waste Disposal Revenue Bonds, Waste | No Opt. Call | A– | 306,556 |
| 290 | Management Inc., Series 2015A-1, 3.375%, 7/01/25 (Alternative Minimum Tax) | | | |
| | California Pollution Control Financing Authority, Solid Waste Disposal Revenue Bonds, Waste | No Opt. Call | A– | 209,971 |
| 205 | Management, Inc. Project, Refunding Series 2015B-1, 3.000%, 11/01/25 (Alternative Minimum Tax) | | | |
| | California State, General Obligation Bonds, Various Purpose Series 2010, 5.500%, 3/01/40 | 3/20 at 100.00 | AA– BB+ | 609,042 138,148 |

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| | California Statewide Communities Development Authority, California, Revenue Bonds, Loma Linda | 12/24 at 100.00 | | |
| | University Medical Center, Series 2014A, 5.250%, 12/01/29 | | | |
| 260 | California Statewide Communities Development Authority, Revenue Bonds, Kaiser Permanente, Series 20012E-1, 5.000%, 4/01/44 (Mandatory put 5/01/17) | No Opt. Call | A+ | 274,643 |
| 250 | Delano, California, Certificates of Participation, Delano Regional Medical Center, Series 2012, 5.000%, 1/01/24 | No Opt. Call | BBB- | 275,468 |
| 710 | 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+ | 706,528 |
| 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 | 109,662 |
| 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 | 382,681 |
| 250 | Moulton Niguel Water District, California, Certificates of Participation, Refunding Series 2003: 5.000%, 9/01/21 (Pre-refunded 9/01/16) - AMBAC Insured | 9/16 at 100.00 | AAA | 257,660 |
| 250 | 5.000%, 9/01/22 (Pre-refunded 9/01/16) - AMBAC Insured | 9/16 at 100.00 | AAA | 257,660 |
| 500 | 5.000%, 9/01/23 (Pre-refunded 9/01/16) - AMBAC Insured | 9/16 at 100.00 | AAA | 515,320 |
| 1,000 | 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 | 883,060 |
| 2,000 | Palomar Pomerado Health, California, General Obligation Bonds, Series 2009A, 0.000%, 8/01/25 - AGC Insured | No Opt. Call | AA | 1,458,780 |
| 35 | Riverside County Transportation Commission, California, Toll Revenue Senior Lien Bonds, Series 2013A, 5.750%, 6/01/44 | 6/23 at 100.00 | BBB- | 40,252 |
| 2,000 | | No Opt. Call | AA+ | 896,400 |

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| | San Diego Community College District, California, General Obligation Bonds, Refunding Series 2011, 0.000%, 8/01/37 | | | |
| 415 | San Joaquin Hills Transportation Corridor Agency, Orange County, California, Toll Road Revenue Bonds, Refunding Senior Lien Series 2014A, 5.000%, 1/15/29 | 1/25 at 100.00 | BBB- | 463,385 |
| 215 | Washington Township Health Care District, California, Revenue Bonds, Refunding Series 2015A, 5.000%, 7/01/25 | No Opt. Call | Baa1 | 250,514 |
| 10,170 | Total California Colorado – 1.1% | | | 8,782,936 |
| 300 | E-470 Public Highway Authority, Colorado, Senior Revenue Bonds, Series 2000B: 0.000%, 9/01/29 – NPMG Insured | No Opt. Call | AA- | 187,344 |
| 235 | 0.000%, 9/01/33 – NPMG Insured | No Opt. Call | AA- | 122,219 |
| 10 | E-470 Public Highway Authority, Colorado, Senior Revenue Bonds, Series 2007A-1, 5.250%, 9/01/18 – NPMG Insured | No Opt. Call | AA- | 10,950 |
| 1,000 | E-470 Public Highway Authority, Colorado, Toll Revenue Bonds, Series 2004B, 0.000%, 3/01/36 – NPMG Insured | 9/20 at 41.72 | AA- | 347,360 |
| 500 | Plaza Metropolitan District 1, Lakewood, Colorado, Tax Increment Revenue Bonds, Refunding Series 2013, 5.000%, 12/01/20 | No Opt. Call | N/R | 539,800 |
| 200 | Regional Transportation District, Colorado, Denver Transit Partners Eagle P3 Project Private Activity Bonds, Series 2010, 6.000%, 1/15/41 | 7/20 at 100.00 | A- | 225,480 |
| 2,245 | Total Colorado Connecticut – 0.7% | | | 1,433,153 |
| 900 | 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 | 899,010 |
| 170 | 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 | 182,174 |
| 120 | District of Columbia – 0.9% District of Columbia Student Dormitory Revenue Bonds, Provident Group – Howard Properties LLC | 10/22 at 100.00 | BB+ | 121,498 |

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| | Issue, Series 2013, 5.000%, 10/01/30 District of Columbia Tobacco Settlement Corporation, Tobacco Settlement | | | |
| 880 | Asset-Backed Bonds, Series 2001, 6.500%, 5/15/33 | No Opt. Call | Baa1 | 1,094,166 |
| 1,000 | Total District of Columbia Florida – 5.2% Citizens Property Insurance Corporation, Florida, Coastal Account Senior Secured Bonds, Series 2015A-1: | | | 1,215,664 |
| 545 | 5.000%, 6/01/22 | 12/21 at 100.00 | AA– | 644,958 |
| 365 | 5.000%, 6/01/25 | 12/24 at 100.00 | AA– | 441,500 |
| 600 | Citizens Property Insurance Corporation, Florida, High Risk Account Revenue Bonds, Series 2007A, 5.000%, 3/01/16 – NPFPG Insured (ETM) Citizens Property Insurance Corporation, Florida, High Risk Assessment Revenue, Senior Secured | No Opt. Call | AA– (4) | 604,764 |
| 190 | Bonds, Series 2009A-1, 5.375%, 6/01/16 Citizens Property Insurance Corporation, Florida, High-Risk Account Revenue Bonds, Coastal | No Opt. Call | A+ | 193,920 |
| 195 | Account Senior Secured Series 2011A-1, 5.000%, 6/01/18 Citizens Property Insurance Corporation, Florida, Personal and Commercial Lines Account Bonds, Senior Secured Series 2012A-1: | No Opt. Call | AA– | 212,125 |
| 50 | 5.000%, 6/01/18 | No Opt. Call | AA– | 54,391 |
| 455 | 5.000%, 6/01/20 Collier County Educational Facilities Authority, Florida, Revenue Bonds, Hodges University, | No Opt. Call | AA– | 520,029 |
| 370 | Series 2013, 6.000%, 11/01/33 Florida Department of Environmental Protection, Florida Forever Revenue Bonds, Series 2007B, 5.000%, 7/01/19 – NPFPG Insured | 11/23 at 100.00 | BBB– | 412,643 |
| 600 | Halifax Hospital Medical Center, Daytona Beach, Florida, Hospital Revenue Bonds, Series 2006, 5.250%, 6/01/26 | 7/17 at 101.00 | AA– | 643,008 |
| 150 | Halifax Hospital Medical Center, Daytona Beach, Florida, Hospital Revenue Bonds, Series 2006, 5.250%, 6/01/26 | 6/16 at 100.00 | A– | 152,285 |
| 370 | Halifax Hospital Medical Center, Daytona Beach, Florida, Hospital Revenue Bonds, Series 2006, 5.250%, 6/01/26 (Pre-refunded 6/01/16) | 6/16 at 100.00 | N/R (4) | 377,467 |

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| | Miami-Dade County, Florida, Public Facilities Revenue Bonds, Jackson Health System, Series 2009: | | | |
| 10 | 5.500%, 6/01/29 – AGM Insured | 6/19 at 100.00 | AA | 11,274 |
| 10 | 5.625%, 6/01/34 – AGC Insured | 6/19 at 100.00 | AA | 11,258 |
| 750 | North Sumter County Utility Dependent District, Florida, Utility Revenue Bonds, Series 2010, 5.000%, 10/01/20 | No Opt. Call | A | 826,695 |
| 75 | Palm Beach County Health Facilities Authority, Florida, Hospital Revenue Bonds, BRCH | 12/24 at 100.00 | BBB+ | 84,623 |
| 45 | Corporation Obligated Group, Refunding Series 2014, 5.000%, 12/01/31 Port Everglades Authority, Florida, Port Facilities Revenue Bonds, Series 1986, 7.125%, 11/01/16 (ETM) | No Opt. Call | Aaa | 47,303 |
| 720 | South Miami Health Facilities Authority, Florida, Hospital Revenue, Baptist Health System | 8/17 at 100.00 | AA | 763,560 |
| 120 | Obligation Group, Refunding Series 2007, 5.000%, 8/15/27 | No Opt. Call | A+ | 141,730 |
| 350 | Tampa, Florida, Cigarette Tax Allocation Bonds, H. Lee Moffitt Cancer Center Project, Refunding & Capital Improvement Series 2012A: | 9/22 at 100.00 | A+ | 408,086 |
| 185 | 5.000%, 9/01/22 | 9/22 at 100.00 | A+ | 215,910 |
| 6,155 | Total Florida | | | 6,767,529 |
| | Georgia – 1.0% | | | |
| 240 | Cherokee County Water and Sewerage Authority, Georgia, Revenue Bonds, Series 1995, 5.200%, 8/01/25 (Pre-refunded 8/01/22) – NPMFG Insured | 8/22 at 100.00 | AA– (4) | 269,683 |
| 40 | Fulton County Development Authority, Georgia, Revenue Bonds, Robert W. Woodruff Arts Center, Inc. Project, Series 2015A, 3.500%, 3/15/36 | 3/26 at 100.00 | A2 | 39,904 |
| 900 | Private Colleges and Universities Authority, Georgia, Revenue Bonds, Mercer University, Refunding Series 2012C, 5.250%, 10/01/23 | 10/22 at 100.00 | Baa2 | 1,054,188 |
| 1,180 | Total Georgia | | | 1,363,775 |
| | Guam – 0.1% | | | |
| 140 | Guam Waterworks Authority, Water and Wastewater System Revenue Bonds, Series 2013, 5.500%, 7/01/43 | 7/23 at 100.00 | A– | 159,418 |
| 400 | Hawaii – 0.5% | No Opt. Call | A– | 408,472 |

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| | Hawaii Department of Budget and Finance, Special Purpose Revenue Bonds, Hawaiian Electric Company Inc., Series 2015, 3.250%, 1/01/25 (Alternative Minimum Tax) | | | |
| 200 | Hawaii Department of Budget and Finance, Special Purpose Revenue Bonds, Hawaii Pacific | 7/23 at 100.00 | BB+ | 221,938 |
| 600 | University, Series 2013A, 6.250%, 7/01/27 Total Hawaii | | | 630,410 |
| | Illinois – 14.1% Chicago, Illinois, General Airport Revenue Bonds, O’Hare International Airport, Senior Lien | 1/25 at 100.00 | A | 334,731 |
| 300 | Refunding Series 2015A, 5.000%, 1/01/33 (Alternative Minimum Tax) | | | |
| 325 | Cook County, Illinois, General Obligation Bonds, Refunding Series 2012C, 5.000%, 11/15/21 | No Opt. Call | AA | 363,740 |
| 2,000 | Huntley, Illinois, Special Service Area 9, Special Tax Bonds, Series 2007, 5.100%, 3/01/28 – AGC Insured | 3/17 at 100.00 | AA | 2,086,217 |
| 625 | Illinois Finance Authority, Gas Supply Refunding Revenue Bonds, The Peoples Gas Light and Coke Company Project, Series 2010B, 1.875%, 2/01/33 (Mandatory put 8/01/20) | No Opt. Call | Aa3 | 628,700 |
| 455 | Illinois Finance Authority, Revenue Bonds, Centegra Health System, Series 2012, 5.000%, 9/01/27 | 9/22 at 100.00 | BBB | 492,201 |
| 280 | Illinois Finance Authority, Revenue Bonds, Centegra Health System, Series 2014A, 4.625%, 9/01/39 | 9/24 at 100.00 | BBB | 291,446 |
| 275 | Illinois Finance Authority, Revenue Bonds, Northwest Community Hospital, Series 2008A, 5.500%, 7/01/38 | 7/18 at 100.00 | A+ | 297,377 |
| 890 | Illinois Finance Authority, Revenue Bonds, OSF Healthcare System, Series 2007A, 5.750%, 11/15/37 (Pre-refunded 11/15/17) | 11/17 at 100.00 | A (4) | 969,299 |
| 250 | Illinois Finance Authority, Revenue Bonds, Roosevelt University, Series 2007, 5.250%, 4/01/22 | 4/17 at 100.00 | Baa3 | 256,388 |
| 370 | Illinois State, General Obligation Bonds, February Series 2014: 5.000%, 2/01/25 | 2/24 at 100.00 | A– | 406,896 |
| 325 | 5.000%, 2/01/26 | 2/24 at 100.00 | A– | 355,280 |
| 290 | Illinois State, General Obligation Bonds, Refunding Series 2007B, 5.000%, 1/01/16 | No Opt. Call | A– | 290,000 |

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| 445 | Illinois State, General Obligation Bonds, Refunding Series 2008, 4.250%, 4/01/16 | No Opt. Call | A- | 448,863 |
| | Illinois State, General Obligation Bonds, Refunding Series 2012: | | | |
| 390 | 5.000%, 8/01/20 | No Opt. Call | A- | 426,305 |
| 335 | 5.000%, 8/01/21 | No Opt. Call | A- | 367,441 |
| 1,000 | 5.000%, 8/01/22 | No Opt. Call | A- | 1,103,470 |
| 290 | 5.000%, 8/01/23 | No Opt. Call | A- | 321,071 |
| | Illinois State, General Obligation Bonds, Series 2006A: | | | |
| | | 12/16 at | | |
| 25 | 5.000%, 6/01/24 | 100.00 | A- | 25,705 |
| | | 12/16 at | | |
| 10 | 5.000%, 6/01/27 | 100.00 | A- | 10,193 |
| | Illinois State, General Obligation Bonds, Series 2006, 5.000%, 1/01/17 | 1/16 at 100.00 | A- | 231,325 |
| 300 | Illinois State, General Obligation Bonds, Series 2012A, 4.000%, 1/01/20 | No Opt. Call | A- | 314,112 |
| | Illinois State, General Obligation Bonds, Series 2013: | | | |
| 280 | 5.500%, 7/01/25 | 7/23 at 100.00 | A- | 313,155 |
| 240 | 5.500%, 7/01/26 | 7/23 at 100.00 | A- | 266,906 |
| | Illinois Toll Highway Authority, Toll Highway Revenue Bonds, Refunding Senior Lien Series | 1/26 at 100.00 | Aa3 | 521,972 |
| 440 | 2016A, 5.000%, 12/01/31 (WI/DD, Settling 1/14/16) | | | |
| | Illinois Toll Highway Authority, Toll Highway Revenue Bonds, Senior Lien Series | 1/26 at 100.00 | AA- | 520,938 |
| 450 | 2015B, 5.000%, 1/01/37 | | | |
| | 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 | 1,307,578 |
| 1,380 | Peoria Public Building Commission, Illinois, School District Facility Revenue Bonds, Peoria | 12/18 at 79.62 | AA | 746,310 |
| | 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: | | | |
| 720 | 5.000%, 6/01/19 | No Opt. Call | A | 799,632 |
| 1,000 | 5.250%, 6/01/21 | No Opt. Call | A | 1,164,570 |
| 60 | 6.250%, 6/01/24 | 6/16 at 100.00 | A | 61,436 |
| | 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 | 648,927 |

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| 205 | Southwestern Illinois Development Authority, Local Government Program Revenue Bonds, Southwestern Illinois Flood District Council Project, Series 2016B, 4.000%, 10/15/40 (WI/DD, Settling 1/06/16) Springfield, Illinois, Electric Revenue Bonds, Senior Lien Series 2015: | 10/25 at 100.00 | A | 205,650 |
| 230 | 5.000%, 3/01/33 | 3/25 at 100.00 | A | 263,049 |
| 145 | 5.000%, 3/01/34 – AGM Insured | 3/25 at 100.00 | AA | 165,341 |
| 500 | Sterling, Whiteside County, Illinois, General Obligation Bonds, Alternate Revenue Source, Series 2012, 4.000%, 11/01/22 | No Opt. Call | A+ | 558,525 |
| 355 | Will, Grundy, Kendall, LaSalle, Kankakee, Livingston and Cook Counties Community College | 6/18 at 100.00 | AA | 386,244 |
| 515 | 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 | 576,537 |
| 17,510 | General Obligation Lease Certificates, Series 2011, 7.000%, 10/15/22 Total Illinois Indiana – 2.6% | | | 18,527,530 |
| 165 | Indiana Finance Authority, Educational Facilities Revenue Bonds, Drexel Foundation For | 10/19 at 100.00 | B– | 160,941 |
| 425 | 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+ | 441,805 |
| 175 | Indiana Finance Authority, Tax-Exempt Private Activity Revenue Bonds, I-69 Section 5 Project, Series 2014, 5.250%, 9/01/34 (Alternative Minimum Tax) | 9/24 at 100.00 | BBB | 197,019 |
| 140 | Indianapolis, Indiana, Thermal Energy System Revenue Bonds, Refunding First Lien Series 2014A, 5.000%, 10/01/31 | 10/24 at 100.00 | A | 161,868 |
| 255 | Jasper County, Indiana, Pollution Control Revenue Refunding Bonds, Northern Indiana Public Service Company Project, Series 1994A Remarketed, 5.850%, 4/01/19 – NPMFG Insured | No Opt. Call | AA– | 285,452 |
| 250 | Lake County Building Corporation, Indiana, First Mortgage Bonds, Series 2012, 4.750%, 2/01/21 | No Opt. Call | N/R | 263,475 |

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| 250 | Vanderburgh County, Indiana, Redevelopment District Tax Increment Revenue bonds, Refunding Series 2014, 5.000%, 2/01/29 | 8/24 at 100.00 | A | 289,358 |
| 865 | 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 | 870,346 |
| 600 | Whiting, Indiana, Environmental Facilities Revenue Bonds, BP Products North America Inc. Project, Series 2015, 5.000%, 11/01/45 (Mandatory put 11/01/22) (Alternative Minimum Tax) | No Opt. Call | A | 701,316 |
| 3,125 | Total Indiana Iowa – 0.7% | | | 3,371,580 |
| 500 | Ames, Iowa, Hospital Revenue Bonds, Mary Greeley Medical Center, Series 2011, 5.250%, 6/15/27 | 6/20 at 100.00 | A2 | 552,790 |
| 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– | 354,805 |
| 835 | Total Iowa Kansas – 0.1% | | | 907,595 |
| 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+ | 119,829 |
| 45 | 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 2010, 0.000%, 6/01/21 | No Opt. Call | A– | 33,642 |
| 145 | Total Kansas Kentucky – 1.4% | | | 153,471 |
| 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 | 376,075 |
| 500 | Kentucky Public Transportation Infrastructure Authority, First Tier Toll Revenue Bonds, Downtown Crossing Project, Series 2013A, 5.000%, 7/01/17 | No Opt. Call | Baa3 | 527,930 |
| 340 | Lexington-Fayette Urban County Government Public Facilities Corporation, Kentucky State | 6/21 at 100.00 | Aa3 | 389,123 |

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| | Lease | | | |
| | Revenue Bonds, Eastern State Hospital | | | |
| | Project, Series 2011A, 5.250%, 6/01/29 | | | |
| | Louisville-Jefferson County Metropolitan | | | |
| | Government, Kentucky, Environmental | | | |
| 200 | Facilities | No Opt. Call | A | 201,514 |
| | Revenue, Louisville Gas & Electric Company | | | |
| | Project, Series 2007B, 1.600%, 6/01/33 | | | |
| | (Mandatory put 6/01/17) | | | |
| | Louisville-Jefferson County Metropolitan | | | |
| | Government, Kentucky, Pollution Control | | | |
| 320 | Revenue | No Opt. Call | A1 | 322,102 |
| | Bonds, Louisville Gas and Electric Company | | | |
| | Project, Series 2003A, 1.650%, 10/01/33 | | | |
| | (Mandatory put 4/03/17) | | | |
| 1,710 | Total Kentucky | | | 1,816,744 |
| | Louisiana – 2.0% | | | |
| | De Soto Parrish, Louisiana, Pollution Control | | | |
| 240 | Revenue Bonds, Southwestern Electric Power | No Opt. Call | BBB | 239,342 |
| | Company Project, Refunding Series 2010, | | | |
| | 1.600%, 1/01/19 | | | |
| | Louisiana Citizens Property Insurance | | | |
| | Corporation, Assessment Revenue Bonds, | | | |
| 60 | Series 2006B, | 6/16 at 100.00 | A1 (4) | 61,153 |
| | 5.000%, 6/01/23 (Pre-refunded 6/01/16) – | | | |
| | AMBAC Insured | | | |
| | Louisiana Citizens Property Insurance | | | |
| | Corporation, Assessment Revenue Bonds, | | | |
| | Series 2006-C1: | | | |
| 155 | 5.875%, 6/01/23 | 6/18 at 100.00 | AA | 171,343 |
| 10 | 6.000%, 6/01/24 | 6/18 at 100.00 | AA | 11,099 |
| | Louisiana Public Facilities Authority, Revenue | | | |
| 435 | Bonds, Ochsner Clinic Foundation Project, | 5/17 at 100.00 | Baa1 | 453,731 |
| | Series 2007A, 5.250%, 5/15/38 | | | |
| | Louisiana Public Facilities Authority, Revenue | | | |
| 205 | Bonds, Ochsner Clinic Foundation Project, | 5/17 at 100.00 | N/R (4) | 217,653 |
| | Series 2007A, 5.250%, 5/15/38 (Pre-refunded | | | |
| | 5/15/17) | | | |
| | Louisiana Public Facilities Authority, Revenue | | | |
| | Bonds, Ochsner Clinic Foundation Project, | | | |
| | Series 2015: | | | |
| 350 | 5.000%, 5/15/22 | No Opt. Call | Baa1 | 402,532 |
| 200 | 5.000%, 5/15/24 | No Opt. Call | Baa1 | 233,530 |
| | New Orleans, Louisiana, General Obligation | | | |
| | Bonds, Refunding Series 2015, 5.000%, | | | |
| 110 | 12/01/25 | No Opt. Call | A+ | 133,676 |
| | New Orleans, Louisiana, Sewerage Service | | | |
| 100 | Revenue Bonds, Series 2015, 5.000%, 6/01/32 | 6/25 at 100.00 | A | 114,795 |
| | Saint Charles Parish, Louisiana, Gulf | | | |
| | Opportunity Zone Revenue Bonds, Valero | | | |
| 525 | Project, Series | No Opt. Call | BBB | 565,630 |

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| | 2010, 4.000%, 12/01/40 (Mandatory put 6/01/22) | | | |
| 2,390 | Total Louisiana | | | 2,604,484 |
| | Maine – 0.0% | | | |
| | Portland, Maine, General Airport Revenue Bonds, Refunding Series 2013, 5.000%, 7/01/22 | No Opt. Call | BBB+ | 40,107 |
| 35 | Massachusetts – 1.2% | | | |
| | Massachusetts Development Finance Agency Revenue Bonds, Lawrence General Hospital Issue, Series 2014A, 5.000%, 7/01/27 | 7/24 at 100.00 | BBB– | 213,700 |
| 200 | Massachusetts Development Finance Agency, Revenue Bonds, Orchard Cove, Series 2007, 5.000%, 10/01/19 | 10/17 at 100.00 | N/R | 517,680 |
| 500 | Massachusetts Development Finance Agency, Revenue Bonds, Roxbury Latin School, Series 2014A, 3.250%, 7/01/33 | 7/25 at 100.00 | AA– | 102,346 |
| 100 | Massachusetts Port Authority, Special Facilities Revenue Bonds, Delta Air Lines Inc., Series 2001A: 5.200%, 1/01/20 – AMBAC Insured (Alternative Minimum Tax) | 1/16 at 100.00 | N/R | 100,217 |
| 100 | 5.000%, 1/01/27 – AMBAC Insured (Alternative Minimum Tax) | 1/16 at 100.00 | N/R | 471,274 |
| 470 | Massachusetts School Building Authority, Dedicated Sales Tax Revenue Bonds, Series 2007A: 5.000%, 8/15/18 (Pre-refunded 8/15/17) – AMBAC Insured | 8/17 at 100.00 | AA+ (4) | 106,768 |
| 100 | 5.000%, 8/15/20 (Pre-refunded 8/15/17) – AMBAC Insured | 8/17 at 100.00 | AA+ (4) | 74,738 |
| 70 | Total Massachusetts | | | 1,586,723 |
| 1,540 | Michigan – 2.2% | | | |
| | Detroit Downtown Development Authority, Michigan, Tax Increment Refunding Bonds, Development Area 1 Projects, Series 1996C-1, 0.000%, 7/01/23 | No Opt. Call | BB | 261,084 |
| 400 | Detroit, Michigan, General Obligation Bonds, Series 2001A-1, 5.375%, 4/01/18 – NCFG Insured | 4/16 at 100.00 | A3 | 155,367 |
| 155 | Detroit, Michigan, Senior Lien Sewerage Disposal System Revenue Bonds, Series 2001B, 5.500%, 7/01/29 – FGIC Insured | No Opt. Call | AA– | 186,089 |
| 150 | Michigan Finance Authority, Detroit, Michigan, Local Government Loan Program, Unlimited Tax | 1/16 at 100.00 | AA– | 847,003 |
| 845 | | | | |

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| | General Obligation Bonds, Series 2014G-2A, 5.375%, 4/01/18 – NPMG Insured Michigan Finance Authority, Local Government Loan Program Revenue Bonds, 150 Detroit Water & Sewerage Department Sewage Disposal System Local Project, Second Lien Series 2015C, 5.000%, 7/1/34 | 7/25 at 100.00 | BBB+ | 168,827 |
| 500 | Wayne County Airport Authority, Michigan, Revenue Bonds, Detroit Metropolitan Airport, Refunding Series 2010C, 5.000%, 12/01/16 | No Opt. Call | A | 519,635 |
| 705 | Wayne County Airport Authority, Michigan, Revenue Bonds, Detroit Metropolitan Wayne County Airport, Refunding Series 2015F, 5.000%, 12/01/33 (Alternative Minimum Tax) | 12/25 at 100.00 | A | 783,572 |
| 2,905 | Total Michigan Missouri – 3.5% Jackson County, Missouri, Special Obligation Bonds, Harry S. Truman Sports Complex, Series 2006: | | | 2,921,577 |
| 390 | 4.500%, 12/01/25 (Pre-refunded 12/01/16) – AMBAC Insured | 12/16 at 100.00 | Aa3 (4) | 404,453 |
| 535 | 5.000%, 12/01/26 (Pre-refunded 12/01/16) – AMBAC Insured | 12/16 at 100.00 | Aa3 (4) | 557,272 |
| 515 | 5.000%, 12/01/27 (Pre-refunded 12/01/16) – AMBAC Insured | 12/16 at 100.00 | Aa3 (4) | 536,439 |
| 330 | 5.000%, 12/01/28 (Pre-refunded 12/01/16) – AMBAC Insured | 12/16 at 100.00 | Aa3 (4) | 343,738 |
| 1,060 | 4.500%, 12/01/31 (Pre-refunded 12/01/16) – AMBAC Insured | 12/16 at 100.00 | Aa3 (4) | 1,099,284 |
| 100 | Missouri Health and Educational Facilities Authority, Educational Facilities Revenue Bonds, Saint Louis College of Pharmacy, Series 2013, 5.250%, 5/01/33 | 5/23 at 100.00 | BBB+ | 111,228 |
| 30 | Missouri Health and Educational Facilities Authority, Educational Facilities Revenue Bonds, Saint Louis College of Pharmacy, Series 2015B, 4.000%, 5/01/32 | 11/23 at 100.00 | BBB+ | 30,340 |
| 1,070 | Saint Louis, Missouri, Airport Revenue Bonds, Lambert-St. Louis International Airport, Series 2005, 5.500%, 7/01/19 – NPMG Insured | No Opt. Call | AA– | 1,217,756 |
| 240 | 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) | 272,981 |

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| 4,270 | Total Missouri Montana – 0.3% | | | 4,573,491 |
| 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 | 268,788 |
| 150 | University of Montana, Revenue Bonds, Series 1996D, 5.375%, 5/15/19 – NCFG Insured (ETM) | 5/16 at 100.00 | AA– (4) | 161,223 |
| 410 | Total Montana Nebraska – 0.1% | | | 430,011 |
| 100 | Douglas County School District 10 Elkhorn, Nebraska, General Obligation Bonds, Public Schools Series 2012, 4.000%, 6/15/23 | 6/22 at 100.00 | AA– | 112,168 |
| 1,470 | Nevada – 2.2% | | | |
| 1,470 | Clark County, Nevada, Airport Revenue Bonds, Subordinate Lien Series 2010B, 5.750%, 7/01/42 | 1/20 at 100.00 | A+ | 1,702,995 |
| 250 | Las Vegas Redevelopment Agency, Nevada, Tax Increment Revenue Bonds, Series 2009A, 8.000%, 6/15/30 | 6/19 at 100.00 | BBB | 283,803 |
| 50 | Las Vegas, Nevada, Local Improvement Bonds, Special Improvement District 607 Providence, Refunding Series 2013, 5.000%, 6/01/22 | No Opt. Call | N/R | 53,980 |
| 775 | Washoe County, Nevada, General Obligation Bonds, Reno-Sparks Convention & Visitors Authority, Refunding Series 2011, 5.000%, 7/01/23 | 7/21 at 100.00 | AA | 892,916 |
| 2,545 | Total Nevada New Hampshire – 0.1% | | | 2,933,694 |
| 105 | Business Finance Authority of the State of New Hampshire, Water Facility Revenue Bonds, Pennichuck Water Works, Inc. Project, Series 2015A, 4.250%, 1/01/36 (Alternative Minimum Tax) | 1/26 at 100.00 | A | 107,515 |
| 65 | New Jersey – 6.1% | | | |
| 65 | Bayonne Redevelopment Agency, New Jersey, Revenue Bonds, Royal Caribbean Cruises Project, Series 2006A, 4.750%, 11/01/16 (Alternative Minimum Tax) | No Opt. Call | BB+ | 65,350 |
| 250 | Gloucester County Pollution Control Financing Authority, New Jersey, Pollution Control Revenue Bonds, Logan Project, Refunding Series 2014A, 5.000%, 12/01/24 (Alternative Minimum Tax) | No Opt. Call | BBB– | 283,210 |
| 120 | | No Opt. Call | Aaa | 122,837 |

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| | New Jersey Economic Development Authority, Cigarette Tax Revenue Bonds, Series 2004, 5.500%, 6/15/16 – RAAI Insured (ETM) | | | |
| | New Jersey Economic Development Authority, Cigarette Tax Revenue Refunding Bonds, Series 2012: | | | |
| 150 | 4.000%, 6/15/19 | No Opt. Call | BBB+ | 157,053 |
| 280 | 5.000%, 6/15/20 | No Opt. Call | BBB+ | 305,654 |
| 150 | 5.000%, 6/15/21 | No Opt. Call | BBB+ | 164,526 |
| 335 | 5.000%, 6/15/22 | No Opt. Call | BBB+ | 370,215 |
| 350 | 5.000%, 6/15/23 | 6/22 at 100.00 | BBB+ | 384,146 |
| 210 | 5.000%, 6/15/24 | 6/22 at 100.00 | BBB+ | 229,024 |
| 510 | 5.000%, 6/15/25 | 6/22 at 100.00 | BBB+ | 552,463 |
| 150 | 5.000%, 6/15/26 | 6/22 at 100.00 | BBB+ | 161,723 |
| 100 | 4.250%, 6/15/27 | 6/22 at 100.00 | BBB+ | 102,084 |
| 300 | 5.000%, 6/15/28 | No Opt. Call | BBB+ | 319,788 |
| | New Jersey Economic Development Authority, Private Activity Bonds, The Goethals Bridge Replacement Project, Series 2013, 5.000%, 1/01/28 (Alternative Minimum Tax) | | | |
| 220 | | 1/24 at 100.00 | BBB | 245,617 |
| | New Jersey Economic Development Authority, School Facilities Construction Financing Program Bonds, Refunding Series 2015XX, 5.000%, 6/15/27 | | | |
| 1,000 | | 6/25 at 100.00 | A– | 1,093,960 |
| | New Jersey Health Care Facilities Financing Authority, State Contract Bonds, Hospital Asset Transformation Program, Series 2008A, 5.250%, 10/01/38 | | | |
| 100 | | 10/18 at 100.00 | A– | 105,027 |
| | New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Capital Appreciation Series 2010A, 0.000%, 12/15/33 | | | |
| 1,280 | | No Opt. Call | A– | 521,382 |
| | New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Series 2010D, 5.000%, 12/15/23 | | | |
| 1,515 | | No Opt. Call | A– | 1,685,574 |
| | New Jersey Turnpike Authority, Revenue Bonds, Series 2012B, 5.000%, 1/01/19 | | | |
| 320 | | No Opt. Call | A+ | 355,325 |
| | 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) | | | |
| 170 | | No Opt. Call | BBB– | 187,022 |
| | South Jersey Port Corporation, New Jersey, Marine Terminal Revenue Bonds, Refunding Series | | | |
| 250 | | No Opt. Call | A3 | 248,778 |

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| | 2012Q, 3.000%, 1/01/22 | | | |
| | Tobacco Settlement Financing Corporation, New Jersey, Tobacco Settlement Asset-Backed Bonds, Series 2007-1A: | | | |
| 195 | 4.500%, 6/01/23 | 6/17 at 100.00 | BB | 197,822 |
| 100 | 4.625%, 6/01/26 | 6/17 at 100.00 | B+ | 100,040 |
| 8,120 | Total New Jersey New Mexico – 1.0% | | | 7,958,620 |
| | Farmington, New Mexico, Pollution Control Revenue Refunding Bonds, Southern California Edison | No Opt. Call | Aa3 | 722,457 |
| 715 | Company, Four Corners Project, Series 2005A, 1.875%, 4/01/29 (Mandatory put 4/01/20) | | | |
| | New Mexico Municipal Energy Acquisition Authority, Gas Supply Revenue Bonds, Refunding | 8/19 at 100.00 | Aa3 | 549,638 |
| 490 | Sub-Series 2014A, 5.000%, 11/01/39 (Mandatory put 8/01/19) | | | |
| 1,205 | Total New Mexico New York – 5.9% | | | 1,272,095 |
| | Brooklyn Arena Local Development Corporation, New York, Payment in Lieu of Taxes Revenue | 1/20 at 100.00 | BBB– | 249,539 |
| 220 | Bonds, Barclays Center Project, Series 2009, 6.000%, 7/15/30 | | | |
| | Buffalo and Erie County Industrial Land Development Corporation, New York, Revenue Bonds, Catholic Health System, Inc. Project, Series 2015: | | | |
| 145 | 5.000%, 7/01/23 | No Opt. Call | BBB+ | 169,330 |
| 195 | 5.000%, 7/01/24 | No Opt. Call | BBB+ | 229,593 |
| | Dormitory Authority of the State of New York, Third General Resolution Revenue Bonds, State | 5/22 at 100.00 | AA | 919,180 |
| 770 | University Educational Facilities Issue, Series 2012A, 5.000%, 5/15/25 | | | |
| | Haverstraw Stony Point Central School District, Rockland County, New York, General Obligation | 10/23 at 100.00 | AA | 137,172 |
| 140 | Bonds, Refunding Series 2015, 3.000%, 10/15/33 – AGM Insured | | | |
| | Hudson Yards Infrastructure Corporation, New York, Revenue Bonds, Senior Fiscal 2012 Series | 2/21 at 100.00 | A | 504,748 |
| 435 | 2011A, 5.750%, 2/15/47 | | | |
| | Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2000A: | | | |

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| 195 | 0.000%, 6/01/22 – AGM Insured | No Opt. Call | AA | 171,680 |
| 135 | 0.000%, 6/01/24 – AGM Insured | No Opt. Call | AA | 111,271 |
| | Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2006B: | | | |
| 25 | 5.000%, 12/01/35 (Pre-refunded 6/01/16) – AGM Insured | 6/16 at 100.00 | AA (4) | 25,477 |
| 200 | 5.000%, 12/01/35 (Pre-refunded 6/01/16) | 6/16 at 100.00 | A– (4) | 203,812 |
| | Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2006C, | | | |
| 405 | 5.000%, 9/01/35 (Pre-refunded 9/01/16) | 9/16 at 100.00 | A– (4) | 416,972 |
| | New York State Energy Research and Development Authority, Pollution Control Revenue Bonds, | | | |
| 825 | New York State Electric and Gas Corporation, Series 2005A, 2.375%, 7/01/26 (Mandatory put 5/01/20) (Alternative Minimum Tax) | No Opt. Call | AA– | 833,663 |
| | New York State Thruway Authority, General Revenue Junior Indebtedness Obligations, Series | | | |
| 1,445 | 2013A, 5.000%, 5/01/19 | No Opt. Call | A– | 1,623,458 |
| | New York State Tobacco Settlement Financing Corporation, Tobacco Settlement Asset-Backed and State Contingency Contract-Backed Bonds, Series 2011B: | | | |
| 360 | 5.000%, 6/01/17 | No Opt. Call | AA | 381,632 |
| 565 | 5.000%, 6/01/18 | No Opt. Call | AA | 618,517 |
| | New York State Tobacco Settlement Financing Corporation, Tobacco Settlement Asset-Backed and State Contingency Contract-Backed Bonds, Series 2013B: | | | |
| 285 | 5.000%, 6/01/21 | 6/16 at 100.00 | AA | 290,652 |
| 220 | 5.000%, 6/01/22 | 6/17 at 100.00 | AA | 233,039 |
| | New York Transportation Development Corporation, New York, Special Facility Revenue Refunding Bonds, Terminal One Group Association, L.P. Project, Series 2015: | | | |
| 60 | 5.000%, 1/01/22 | No Opt. Call | A– | 70,130 |
| 60 | 5.000%, 1/01/23 | No Opt. Call | A– | 70,802 |
| | Triborough Bridge and Tunnel Authority, New York, General Purpose Revenue Bonds, Refunding | | | |
| 400 | Series 2013B, 5.000%, 11/15/21 | No Opt. Call | AA– | 479,904 |
| 7,085 | Total New York North Carolina – 1.2% | | | 7,740,571 |
| 1,315 | | 1/26 at 100.00 | A | 1,592,623 |

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| | North Carolina Municipal Power Agency 1, Catawba Electric Revenue Bonds, Series 2015C, 5.000%, 1/01/29 | | | |
| | North Dakota – 0.8% | | | |
| | Burleigh County, North Dakota, Health Care Revenue Bonds, Saint Alexius Medical Center Project, Series 2014A: | | | |
| 200 | 5.000%, 7/01/29 (Pre-refunded 7/01/21) | 7/21 at 100.00 | N/R (4) | 237,932 |
| 650 | 5.000%, 7/01/31 (Pre-refunded 7/01/21) | 7/21 at 100.00 | N/R (4) | 773,279 |
| 850 | Total North Dakota | | | 1,011,211 |
| | Ohio – 3.4% | | | |
| | Buckeye Tobacco Settlement Financing Authority, Ohio, Tobacco Settlement | | | |
| 80 | Asset-Backed Revenue Bonds, Senior Lien, Series 2007A-1, 5.000%, 6/01/17 | No Opt. Call | Aa1 | 84,106 |
| | 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– | 1,195,402 |
| | Fairfield County, Ohio, Hospital Facilities Revenue Bonds, Fairfield Medical Center Project, Series 2013, 5.000%, 6/15/43 | | | |
| 480 | Lake County, Ohio, Hospital Facilities Revenue Bonds, Lake Hospital System, Inc., Refunding | 6/23 at 100.00 | Baa2 | 517,243 |
| | Series 2008C, 5.500%, 8/15/24 | | | |
| 40 | Lake County, Ohio, Hospital Facilities Revenue Bonds, Lake Hospital System, Inc., Refunding | 8/18 at 100.00 | A3 | 44,094 |
| | Series 2008C, 5.500%, 8/15/24 (Pre-refunded 8/15/18) | | | |
| 225 | Lake County, Ohio, Hospital Facilities Revenue Bonds, Lake Hospital System, Inc., Refunding | 8/18 at 100.00 | N/R (4) | 251,388 |
| | New Albany Community Authority, Ohio, Community Facilities Revenue Refunding Bonds, Series 2012C: | | | |
| 25 | 4.000%, 10/01/18 | No Opt. Call | A1 | 26,618 |
| 30 | 4.000%, 10/01/19 | No Opt. Call | A1 | 32,479 |
| 40 | 4.000%, 10/01/20 | No Opt. Call | A1 | 43,816 |
| 45 | 5.000%, 10/01/21 | No Opt. Call | A1 | 52,111 |
| 35 | 5.000%, 10/01/22 | No Opt. Call | A1 | 41,079 |
| | 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) | | | |
| 175 | | No Opt. Call | BBB– | 180,327 |

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| 100 | Ohio Air Quality Development Authority, Ohio, Pollution Control Revenue Refunding Bonds, FirstEnergy Generation Corp. Project, Series 2009B, 3.100%, 3/01/23 (Mandatory put 3/01/19) | No Opt. Call | BBB- | 100,780 |
| 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+ | 1,789,440 |
| 100 | Tuscarawas County Economic Development and Finance Alliance, Ohio, Higher Education Facilities Revenue Bonds, Ashland University, Refunding & Improvement Series 2015, 5.375%, 3/01/27 | 3/25 at 100.00 | N/R | 101,876 |
| 4,700 | Total Ohio Pennsylvania – 5.8% | | | 4,460,759 |
| 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- | 938,768 |
| 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 | 209,154 |
| 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 | 10,552 |
| 500 | Montgomery County Industrial Development Authority, Pennsylvania, Pollution Control Revenue Bonds, PECO Energy Company Project, Refunding Series 1996A, 2.600%, 3/01/34 (Mandatory put 9/01/20) | No Opt. Call | BBB | 504,535 |
| 500 | Montgomery County Industrial Development Authority, Pennsylvania, Pollution Control Revenue Bonds, PECO Energy Company Project, Refunding Series 1999A, 2.500%, 10/01/30 (Mandatory put 4/01/20) | No Opt. Call | BBB | 502,605 |
| 500 | Pennsylvania Economic Development Financing Authority, Health System Revenue Bonds , Albert | 10/19 at 100.00 | Baa2 (4) | 575,885 |

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| 500 | Einstein Healthcare, Series 2009A, 6.250%, 10/15/23 (Pre-refunded 10/15/19) Pennsylvania Economic Development Financing Authority, Parking System Revenue Bonds, Capitol | 1/24 at 100.00 | AA | 609,365 |
| 250 | Region Parking System, Junior Guaranteed Series 2013B, 5.500%, 1/01/27 Pennsylvania Economic Development Financing Authority, Parking System Revenue Bonds, Capitol | 1/24 at 100.00 | AA | 307,538 |
| 230 | Region Parking System, Junior Insured Series 2013C, 5.500%, 1/01/26 – AGM Insured Pennsylvania Economic Development Financing Authority, Private Activity Revenue Bonds, Pennsylvania Rapid Bridge Replacement Project, Series 2015, 5.000%, 12/31/25 (Alternative Minimum Tax) | No Opt. Call | BBB | 266,899 |
| 225 | Pennsylvania Economic Development Financing Authority, Unemployment Compensation Revenue Bonds, Series 2012B, 5.000%, 1/01/22 | 7/17 at 100.00 | Aaa | 239,522 |
| 225 | Pennsylvania Higher Educational Facilities Authority, Revenue Bonds, University of the Arts, Series 1999, 5.150%, 3/15/20 – RAAI Insured (ETM) | 3/16 at 100.00 | AA (4) | 242,471 |
| 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 | 128,055 |
| 580 | Pennsylvania Turnpike Commission, Motor License Fund-Enhanced Subordinate Special Revenue Bonds, Series 2010A-2, 5.500%, 12/01/34 | 12/20 at 100.00 | AA– | 667,719 |
| 880 | Philadelphia Gas Works, Pennsylvania, Revenue Bonds, Twelfth Series 1990B, 7.000%, 5/15/20 – NPMFG Insured (ETM) | No Opt. Call | AA– (4) | 999,680 |
| 875 | St. Mary Hospital Authority, Pennsylvania, Health System Revenue Bonds, Catholic Health East, Series 2009D, 6.250%, 11/15/34 | 5/19 at 100.00 | AA | 996,888 |
| 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 | A– | 373,260 |
| 6,865 | Total Pennsylvania | | | 7,572,896 |

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| | Rhode Island – 0.2% | | | |
| | Rhode Island Health and Educational Building Corporation, Revenue Bonds, Care New England | | | |
| 200 | Health System, Series 2013A, 5.500%, 9/01/28 | 9/23 at 100.00 | BBB | 210,712 |
| | South Carolina – 4.4% | | | |
| | Greenville County School District, South Carolina, Installment Purchase Revenue Bonds, Series 2006, 5.000%, 12/01/24 | | | |
| 515 | Piedmont Municipal Power Agency, South Carolina, Electric Revenue Bonds, Refunding Series | 12/16 at 100.00 | AA | 534,858 |
| 1,540 | 1991, 6.750%, 1/01/19 – FGIC Insured (ETM) | No Opt. Call | A3 (4) | 1,798,809 |
| 3,040 | Piedmont Municipal Power Agency, South Carolina, Electric Revenue Bonds, Refunding Series | No Opt. Call | A3 | 3,511,559 |
| 5,095 | 1991, 6.750%, 1/01/19 – FGIC Insured | | | 5,845,226 |
| | Total South Carolina | | | |
| | South Dakota – 0.8% | | | |
| | South Dakota Health and Educational Facilities Authority, Revenue Bonds, Sanford Health, | | | |
| 1,000 | Series 2007, 5.000%, 11/01/27 (Pre-refunded 5/01/17) | 5/17 at 100.00 | A+ (4) | 1,056,440 |
| | Tennessee – 0.2% | | | |
| | Knox County Health, Educational and Housing Facility Board, Tennessee, Hospital Revenue Refunding Bonds, Covenant Health, Series 2012A: | | | |
| 105 | 4.000%, 1/01/22 | No Opt. Call | A | 116,410 |
| 180 | 5.000%, 1/01/23 | No Opt. Call | A | 212,981 |
| 285 | Total Tennessee | | | 329,391 |
| | Texas – 11.4% | | | |
| | Bexar Metropolitan Water District, Texas, Waterworks System Revenue Bonds, Refunding Series 2007: | | | |
| 130 | 5.000%, 5/01/23 – SYNCORA GTY Insured | 5/17 at 100.00 | A+ | 136,881 |
| 15 | 5.000%, 5/01/24 – SYNCORA GTY Insured | 5/17 at 100.00 | A+ | 15,788 |
| 40 | 5.000%, 5/01/25 – SYNCORA GTY Insured | 5/17 at 100.00 | A+ | 42,057 |
| | Bexar Metropolitan Water District, Texas, Waterworks System Revenue Bonds, Refunding Series | | | |
| 10 | 2010, 5.875%, 5/01/40 | 5/20 at 100.00 | A+ | 11,577 |
| | Bexar Metropolitan Water District, Texas, Waterworks System Revenue Bonds, Series 2006, | | | |
| 135 | 4.500%, 5/01/25 – NPPG Insured | 5/16 at 100.00 | AA– | 136,742 |

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|-------|--|--------------------|---------|-----------|
| | Bexar Metropolitan Water District, Texas, Waterworks System Revenue Refunding Bonds, Series 2009: | | | |
| 45 | 5.000%, 5/01/29 | 5/19 at 100.00 | A+ | 49,133 |
| 145 | 5.000%, 5/01/39 | 5/19 at 100.00 | A+ | 158,729 |
| | Brazos River Authority, Texas, Collateralized Pollution Control Revenue Bonds, Texas Utilities | | | |
| 25 | Electric Company, Series 2003D, 5.400%, 10/01/29 (Mandatory put 10/01/16) (5) | 3/16 at 100.00 | N/R | 875 |
| | Central Texas Regional Mobility Authority, Revenue Bonds, Senior Lien Series 2011, 6.250%, 1/01/46 | | | |
| 525 | Central Texas Regional Mobility Authority, Revenue Bonds, Senior Lien, Series 2015A, 5.000%, 1/01/31 | 1/21 at 100.00 | BBB+ | 607,903 |
| 1,000 | Denton Independent School District, Denton County, Texas, General Obligation Bonds, Series 2006A, 5.000%, 8/15/20 (Pre-refunded 8/15/16) | 7/25 at 100.00 | BBB+ | 1,149,990 |
| 1,875 | Harris County-Houston Sports Authority, Texas, Revenue Bonds, Refunding Second Lien Series 2014C, 5.000%, 11/15/24 | 8/16 at 100.00 | AAA | 1,929,053 |
| 155 | Harris County-Houston Sports Authority, Texas, Revenue Bonds, Refunding Senior Lien Series 2014A, 5.000%, 11/15/26 – AGM Insured | No Opt. Call | A3 | 184,658 |
| 395 | Houston, Texas, Airport System Special Facilities Revenue Bonds, United Airlines, Inc. Terminal E Project, Refunding Series 2014, 5.000%, 7/01/29 | 11/24 at 100.00 | AA | 471,140 |
| 35 | Houston, Texas, Hotel Occupancy Tax and Special Revenue Bonds, Convention and Entertainment Facilities Department, Refunding Series 2011B, 5.250%, 9/01/25 | 7/24 at 100.00 | BB– | 38,026 |
| 140 | Houston, Texas, Hotel Occupancy Tax and Special Revenue Bonds, Convention and Entertainment Facilities Department, Refunding Series 2011B, 5.250%, 9/01/25 (Pre-refunded 9/01/16) | 9/16 at 100.00 | A2 | 143,965 |
| 860 | Houston, Texas, Hotel Occupancy Tax and Special Revenue Bonds, Convention and Entertainment Facilities Department, Refunding Series 2011B, 5.250%, 9/01/25 (Pre-refunded 9/01/16) | 9/16 at 100.00 | N/R (4) | 887,606 |
| 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 | 389,080 |

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|-------|---|--------------------------|----------|-----------|
| 300 | Kerrville Health Facilities Development Corporation, Texas, Revenue Bonds, Sid Peterson Memorial Hospital Project, Series 2005, 5.125%, 8/15/26 (Pre-refunded 2/15/16) | 2/16 at 100.00 | BBB+ (4) | 301,788 |
| 430 | Love Field Airport Modernization Corporation, Texas, General Airport Revenue Bonds Series 2015, 5.000%, 11/01/28 (Alternative Minimum Tax) | 11/25 at 100.00 | A1 | 505,951 |
| 200 | Love Field Airport Modernization Corporation, Texas, Special Facilities Revenue Bonds, Southwest Airlines Company, Series 2010, 5.250%, 11/01/40 | 11/20 at 100.00 | Baa1 | 220,742 |
| 100 | McCamey County Hospital District, Texas, General Obligation Bonds, Series 2013: 5.000%, 12/01/25 | No Opt. Call 12/25 at | Baa2 | 109,311 |
| 100 | 5.250%, 12/01/28 North Central Texas Health Facilities Development Corporation, Texas, Revenue Bonds, Children's Medical Center Dallas Project, Series 2012: | 100.00 | Baa2 | 111,410 |
| 400 | 5.000%, 8/15/24 | 8/22 at 100.00 | Aa2 | 476,436 |
| 380 | 5.000%, 8/15/25 | 8/22 at 100.00 | Aa2 | 449,798 |
| 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+ | 885,818 |
| 100 | North Texas Tollway Authority, Special Projects System Revenue Bonds, Series 2011A: 0.000%, 9/01/43 | 9/31 at 100.00 | AA+ | 94,536 |
| 490 | 0.000%, 9/01/45 | 9/31 at 100.00 | AA+ | 508,370 |
| 455 | North Texas Tollway Authority, System Revenue Bonds, Refunding First Tier, Series 2014A, 5.000%, 1/01/23 | No Opt. Call | A1 | 545,722 |
| 2,870 | North Texas Tollway Authority, System Revenue Bonds, Refunding Second Tier, Series 2008, 5.750%, 1/01/38 (Pre-refunded 1/01/18) | 1/18 at 100.00 | A2 (4) | 3,138,973 |
| 455 | Texas Municipal Gas Acquisition and Supply Corporation I, Gas Supply Revenue Bonds, Senior Lien Series 2006B, 0.893%, 12/15/17 | 1/16 at 100.00 | BBB+ | 453,790 |
| 110 | Texas Municipal Gas Acquisition and Supply Corporation III, Gas Supply Revenue Bonds, Series | No Opt. Call | A3 | 121,392 |

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|--------|---|----------------|------|------------|
| | 2012, 5.000%, 12/15/32 | | | |
| | Texas Transportation Commission, Central | | | |
| | Texas Turnpike System Revenue Bonds, First | | | |
| 165 | Tier | 8/24 at 100.00 | A- | 188,019 |
| | Refunding Series 2015B, 5.000%, 8/15/37 | | | |
| | Texas Transportation Commission, Central | | | |
| | Texas Turnpike System Revenue Bonds, | | | |
| 465 | Second Tier | 8/24 at 100.00 | BBB+ | 531,383 |
| | Refunding Series 2015C, 5.000%, 8/15/31 | | | |
| 13,800 | Total Texas | | | 14,996,642 |
| | Virginia – 0.5% | | | |
| | Virginia Small Business Financing Authority, | | | |
| | Senior Lien Revenue Bonds, Elizabeth River | | | |
| 565 | Crossing, Opco LLC Project, Series 2012, | 7/22 at 100.00 | BBB- | 627,416 |
| | 5.500%, 1/01/42 (Alternative Minimum Tax) | | | |
| | Washington – 2.6% | | | |
| | Port of Seattle, Washington, Revenue Bonds, | | | |
| | Intermediate Lien Series 2015C, 5.000%, | | | |
| 1,000 | 4/01/23 | No Opt. Call | A+ | 1,184,110 |
| | (Alternative Minimum Tax) | | | |
| | Washington Health Care Facilities Authority, | | | |
| | Revenue Bonds, Fred Hutchinson Cancer | | | |
| 1,050 | Research | 1/21 at 100.00 | A | 1,167,821 |
| | Center, Series 2011A, 5.375%, 1/01/31 | | | |
| | Washington Public Power Supply System, | | | |
| | Revenue Refunding Bonds, Nuclear Project 3, | | | |
| 455 | Series | No Opt. Call | Aa1 | 470,293 |
| | 1989B, 7.125%, 7/01/16 – NPMF Insured | | | |
| | Whidbey Island Public Hospital District, | | | |
| | Island County, Washington, General | 12/22 at | | |
| 585 | Obligation Bonds, | 100.00 | Baa3 | 635,152 |
| | Whidbey General Hospital, Series 2013, | | | |
| | 5.500%, 12/01/33 | | | |
| 3,090 | Total Washington | | | 3,457,376 |
| | Wisconsin – 3.7% | | | |
| | University of Wisconsin Hospitals and Clinics | | | |
| | Authority, Revenue Bonds, Refunding Series | | | |
| | 2013A: | | | |
| 755 | 4.000%, 4/01/20 | No Opt. Call | Aa3 | 838,020 |
| 15 | 5.000%, 4/01/22 | No Opt. Call | Aa3 | 17,877 |
| | Wisconsin Health and Educational Facilities | | | |
| | Authority, Revenue Bonds, Aurora Health | | | |
| 325 | Care, | No Opt. Call | A2 | 366,438 |
| | Inc., Series 2010B, 5.000%, 7/15/20 | | | |
| | Wisconsin Health and Educational Facilities | | | |
| | Authority, Revenue Bonds, Aurora Health | | | |
| 675 | Care, | 7/21 at 100.00 | A2 | 777,094 |
| | Inc., Series 2012A, 5.000%, 7/15/25 | | | |
| | Wisconsin Health and Educational Facilities | | | |
| | Authority, Revenue Bonds, Ministry Health | | | |
| 30 | Care, | No Opt. Call | AA | 31,999 |

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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- | 513,565 |
| 180 | 5.250%, 8/15/34 | 8/16 at 100.00 | A- | 184,559 |
| | Wisconsin Health and Educational Facilities | | | |
| | Authority, Wisconsin, Revenue Bonds, | 12/24 at | | |
| 1,500 | ThedaCare | 100.00 | AA- | 1,773,915 |
| | Inc., Series 2015, 5.000%, 12/15/26 | | | |
| | Wisconsin State, General Fund Annual | | | |
| | Appropriation Revenue Bonds, Refunding | | | |
| | Series 2009A: | | | |
| 40 | 5.000%, 5/01/21 | 5/19 at 100.00 | AA- | 44,952 |
| 35 | 5.375%, 5/01/25 | 5/19 at 100.00 | AA- | 39,537 |
| 40 | 5.625%, 5/01/28 | 5/19 at 100.00 | AA- | 45,355 |
| 150 | 6.000%, 5/01/33 | 5/19 at 100.00 | AA- | 173,138 |
| 4,245 | Total Wisconsin | | | 4,806,449 |
| \$ 122,885 | Total Municipal Bonds (cost \$121,801,712) | | | 129,190,086 |

| Principal Amount | (000) Description (1) | Coupon | Maturity | Ratings (3) | Value |
|------------------|--|--------|----------|-------------|-------------|
| | CORPORATE BONDS – 0.0% | | | | |
| | Transportation – 0.0% | | | | |
| | Las Vegas Monorail Company, Senior Interest Bonds (6), | | | | |
| \$ 17 | (7) | 5.500% | 7/15/19 | N/R | \$ 498 |
| | Las Vegas Monorail Company, Senior Interest Bonds (6), | | | | |
| \$ 4 | (7) | 3.000% | 7/15/55 | N/R | 132 |
| \$ 21 | Total Corporate Bonds (cost \$1,880) | | | | 630 |
| | Total Long-Term Investments (cost \$121,803,592) | | | | 129,190,716 |

| Principal Amount | (000) Description (1) | Optional Call Provisions | (2) Ratings (3) | Value |
|------------------|--|--------------------------|-----------------|--------------|
| | SHORT-TERM INVESTMENTS – 0.8% | | | |
| | MUNICIPAL BONDS – 0.8% | | | |
| | Michigan – 0.8% | | | |
| \$ 1,000 | Michigan Hospital Finance Authority, Revenue Bonds, Ascension Health Senior Credit Group, Refunding and Project Series 2010F-5, 1.500%, 11/15/47 (Mandatory put 3/15/17) (8) | No Opt. Call | A-1+ | \$ 1,007,290 |
| \$ 1,000 | Total Short-Term Investments (cost \$1,000,000) | | | 1,007,290 |

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| | |
|--|-------------|
| Total Investments (cost \$122,803,592) – 99.2% | 130,198,006 |
| Other Assets Less Liabilities – 0.8% | 1,083,353 |
| | \$ |
| Net Assets – 100% | 131,281,359 |

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 risk 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 | \$ — | \$129,190,086 | \$ — | \$129,190,086 |
| Corporate Bonds | — | — | 630 | 630 |
| Short-Term Investments: | | | | |
| Municipal Bonds | — | 1,007,290 | — | 1,007,290 |
| Total | \$ — | \$130,197,376 | \$630 | \$130,198,006 |

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, 2015, the cost of investments was \$122,661,527.

Gross unrealized appreciation and gross unrealized depreciation of investments as of December 31, 2015, were as follows:

| | |
|-------------------|-------------|
| Gross unrealized: | |
| Appreciation | \$7,632,374 |
| Depreciation | (95,895) |

Net unrealized appreciation (depreciation) of investments

\$7,536,479

- (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. As of, or subsequent to, the end of the reporting period, this security is non-income producing.
 - (5) Non-income producing, in the case of a fixed-income security, generally denotes that the issuer has (1) defaulted on the payment of principal or interest, (2) is under the protection of the Federal Bankruptcy Court or (3) the Fund's Adviser has concluded that the issue is not likely to meet its future interest payment obligations and has ceased accruing additional income on the Fund's records.
 - (6) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board. For fair value measurement disclosure purposes, investment classified as Level 3.
 - (7) During January 2010, Las Vegas Monorail Company ("Las Vegas Monorail") filed for federal bankruptcy protection. During March 2012, Las Vegas Monorail emerged from federal bankruptcy with the acceptance of a reorganization plan assigned by the Federal Bankruptcy Court. Under the reorganization plan, the Fund surrendered its Las Vegas Monorail Project Revenue Bonds, First Tier, Series 2000 and in turn received two senior interest corporate bonds: the first with an annual coupon rate of 5.500% maturing on July 15, 2019 and the second with an annual coupon rate of 3.000% (5.500% after December 31, 2015) maturing on July 15, 2055. The Fund is not accruing income for either senior interest corporate bond.
 - (8) Investment has a maturity of more than one year, but has variable rate and demand features which qualify it as a short-term investment. The rate disclosed is that in effect as of the end of the reporting period. This rate changes periodically based on market conditions or a specified market index.
- (ETM) Escrowed to maturity.
- (WI/DD) Investment, or portion of investment, purchased on a when-issued or delayed delivery basis.
-

Item 2. Controls and Procedures.

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

Item 3. Exhibits.

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

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

Date: February 29, 2016

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

Date: February 29, 2016

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

Date: February 29, 2016