

NUVEEN SELECT MATURITIES MUNICIPAL FUND
Form N-Q
February 27, 2015

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, DC 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT INVESTMENT
COMPANY

Investment Company Act file number 811-07056

Nuveen Select Maturities Municipal Fund
(Exact name of registrant as specified in charter)

Nuveen Investments
333 West Wacker Drive, Chicago, Illinois 60606
(Address of principal executive offices) (Zip code)

Kevin J. McCarthy
Vice President and Secretary
333 West Wacker Drive, Chicago, Illinois 60606
(Name and address of agent for service)

Registrant's telephone number, including area code: 312-917-7700

Date of fiscal year end: 3/31

Date of reporting period: 12/31/14

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

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

Item 1. Schedule of Investments

Portfolio of Investments (Unaudited)

Nuveen Select Maturities Municipal Fund

(NIM)

December 31, 2014

Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
	LONG-TERM INVESTMENTS – 99.5%			
	MUNICIPAL BONDS – 99.5%			
	Alabama – 0.1%			
\$ 180	Birmingham Special Care Facilities Financing Authority, Alabama, Revenue Bonds, Baptist Health System Inc., Series 2005A, 5.000%, 11/15/30	11/15 at 100.00	Baa2	\$ 181,336
	Alaska – 0.1%			
155	Alaska State, Sport Fishing Revenue Bonds, Refunding Series 2011, 5.000%, 4/01/21	4/20 at 100.00	A1	176,055
	Arizona – 2.6%			
60	Arizona Health Facilities Authority, Hospital System Revenue Bonds, Phoenix Children's Hospital, Refunding Series 2012A: 5.000%, 2/01/20	No Opt. Call	BBB+	68,957
290	5.000%, 2/01/27	2/22 at 100.00	BBB+	324,794
55	Arizona Health Facilities Authority, Revenue Bonds, Scottsdale Lincoln Hospitals Project, Series 2014A, 5.000%, 12/01/24	No Opt. Call	A2	65,966
	Arizona Sports and Tourism Authority, Tax Revenue Bonds, Multipurpose Stadium Facility Project, Refunding Senior Series 2012A:			
425	5.000%, 7/01/25	7/22 at 100.00	A1	471,767
685	5.000%, 7/01/26	7/22 at 100.00	A1	757,980
685	5.000%, 7/01/27	7/22 at 100.00	A1	756,309
100	Pima County Industrial Development Authority, Arizona, Revenue Bonds, Tucson Electric Power Company Project, Series 2013A, 4.000%, 9/01/29	3/23 at 100.00	BBB+	103,377
	Salt Verde Financial Corporation, Arizona, Senior Gas Revenue Bonds, Citigroup Energy Inc Prepay Contract Obligations, Series 2007:			

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150	5.000%, 12/01/17	No Opt. Call	A-	164,623
100	5.250%, 12/01/19	No Opt. Call	A-	114,650
35	5.000%, 12/01/32	No Opt. Call	A-	40,520
480	5.000%, 12/01/37	No Opt. Call	A-	556,310
3,065	Total Arizona			3,425,253
	Arkansas – 0.6%			
	Independence County, Arkansas, Pollution Control Revenue Bonds, Arkansas Power and Light Company Project, Series 2013, 2.375%, 1/01/21	No Opt. Call	A-	511,085
500	North Little Rock, Arkansas, Electric Revenue Refunding Bonds, Series 1992A, 6.500%, 7/01/15 –	No Opt. Call	AA- (4)	324,954
315	NPFG Insured (ETM)			836,039
815	Total Arkansas			
	California – 5.9%			
	Alameda Corridor Transportation Authority, California, Senior Lien Revenue Refunding Bonds, Series 2013A, 5.000%, 10/01/23	No Opt. Call	A	365,784
300	California Health Facilities Financing Authority, Revenue Bonds, Catholic Healthcare West, Series 2008H, 5.125%, 7/01/22	7/15 at 100.00	A	251,059
245	California Health Facilities Financing Authority, Revenue Bonds, Lucile Salter Packard Children’s Hospital, Series 2008A, 1.450%, 8/15/33 (Mandatory put 3/15/17)	No Opt. Call	AA	127,264
125	California Health Facilities Financing Authority, Revenue Bonds, Lucile Salter Packard Children’s Hospital, Series 2012C, 1.450%, 8/15/23 (Mandatory put 3/15/17)	No Opt. Call	AA	162,898
160	California Health Facilities Financing Authority, Revenue Bonds, Saint Joseph Health System, Series 2013D, 5.000%, 7/01/43 (Mandatory put 10/15/20)	No Opt. Call	AA-	591,650
500	California State, General Obligation Bonds, Various Purpose Series 2010, 5.500%, 3/01/40	3/20 at 100.00	Aa3	606,522
525	California Statewide Communities Development Authority, California, Revenue Bonds, Loma Linda University Medical Center, Series 2014A, 5.250%, 12/01/29	12/24 at 100.00	BBB	140,736
125	California Statewide Communities Development Authority, Revenue Bonds, Kaiser Permanente,	No Opt. Call	A+	231,628
210				

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	Series 2009E-1, 5.000%, 4/01/44 (Mandatory put 5/01/17)			
250	Delano, California, Certificates of Participation, Delano Regional Medical Center, Series 2012, 5.000%, 1/01/24	No Opt. Call	BBB-	275,420
560	Golden State Tobacco Securitization Corporation, California, Tobacco Settlement Asset-Backed Bonds, Series 2007A-1, 4.500%, 6/01/27	6/17 at 100.00	B	531,821
100	Lake Elsinore Public Financing Authority, California, Local Agency Revenue Bonds, Canyon Hills Improvement Area A & C, Series 2014C, 5.000%, 9/01/32	9/24 at 100.00	N/R	112,323
365	Lake Elsinore Redevelopment Agency, California, Special Tax Bonds, Community Facilities District 90-2, Series 2007A, 4.500%, 10/01/24 – AGM Insured	10/17 at 100.00	AA	383,053
250	Moulton Niguel Water District, California, Certificates of Participation, Refunding Series 2003: 5.000%, 9/01/21 – AMBAC Insured	9/16 at 100.00	AAA	267,795
250	5.000%, 9/01/22 – AMBAC Insured	9/16 at 100.00	AAA	267,795
500	5.000%, 9/01/23 – AMBAC Insured	9/16 at 100.00	AAA	535,590
295	Mount San Antonio Community College District, Los Angeles County, California, General Obligation Bonds, Election of 2008, Series 2013A, 0.000%, 8/01/28	2/28 at 100.00	AA	238,814
2,000	Palomar Pomerado Health, California, General Obligation Bonds, Series 2009A, 0.000%, 8/01/25 – AGC Insured	No Opt. Call	AA	1,390,860
35	Riverside County Transportation Commission, California, Toll Revenue Senior Lien Bonds, Series 2013A, 5.750%, 6/01/44	6/23 at 100.00	BBB-	40,243
2,000	San Diego Community College District, California, General Obligation Bonds, Refunding Series 2011, 0.000%, 8/01/37	No Opt. Call	AA+	801,560
415	San Joaquin Hills Transportation Corridor Agency, Orange County, California, Toll Road Revenue Bonds, Refunding Senior Lien Series 2014A, 5.000%, 1/15/29	1/25 at 100.00	BBB-	469,560
9,210	Total California Colorado – 0.9%			7,792,375

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

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

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	7.125%, 11/01/16 (ETM) South Miami Health Facilities Authority, Florida, Hospital Revenue, Baptist Health System	8/17 at 100.00	AA	790,920
720	Obligation Group, Series 2007, 5.000%, 8/15/27 Tampa, Florida, Cigarette Tax Allocation Bonds, H. Lee Moffitt Cancer Center Project, Refunding & Capital Improvement Series 2012A:			
120	5.000%, 9/01/22	No Opt. Call	A+	141,556
350	5.000%, 9/01/23	9/22 at 100.00	A+	407,988
185	5.000%, 9/01/25	9/22 at 100.00	A+	212,739
8,590	Total Florida Georgia – 1.0%			9,242,279
	Cherokee County Water and Sewerage Authority, Georgia, Revenue Bonds, Series 1995, 5.200%,	8/22 at 100.00	AA– (4)	307,735
270	8/01/25 (Pre-refunded 8/01/22) – NPMFG Insured Private Colleges and Universities Authority, Georgia, Revenue Bonds, Mercer University Project, Refunding Series 2012C, 5.250%, 10/01/23	10/22 at 100.00	Baa2	1,044,459
900	Total Georgia Guam – 0.1%			1,352,194
1,170	Guam Waterworks Authority, Water and Wastewater System Revenue Bonds, Series 2013, 5.500%, 7/01/43 Hawaii – 0.2%	7/23 at 100.00	A–	161,713
140	Hawaii Department of Budget and Finance, Special Purpose Revenue Bonds, Hawaii Pacific University, Series 2013A, 6.250%, 7/01/27 Idaho – 0.1%	7/23 at 100.00	BB+	223,000
200	Madison County, Idaho, Hospital Revenue Certificates of Participation, Madison Memorial Hospital, Series 2006, 5.250%, 9/01/37 Illinois – 13.7%	9/16 at 100.00	BB+	101,329
100	Cook County Township High School District 208, Illinois, General Obligation Bonds, Series 2006, 5.000%, 12/01/21 – NPMFG Insured Cook County, Illinois, General Obligation Bonds, Refunding Series 2012C, 5.000%, 11/15/21	12/15 at 100.00	Aa3	1,561,935
1,500	Huntley, Illinois, Special Service Area 9, Special Tax Bonds, Series 2007, 5.100%, 3/01/28 – AGC Insured	No Opt. Call	AA	375,590
325		3/17 at 100.00	AA	2,165,660
2,000				

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

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1,000	Series 2006, 0.000%, 12/01/18 – NCFG Insured Peoria Public Building Commission, Illinois, School District Facility Revenue Bonds, Peoria	12/18 at 79.62	AA	728,980
705	County School District 150 Project, Series 2009A, 0.000%, 12/01/22 – AGC Insured Railsplitter Tobacco Settlement Authority, Illinois, Tobacco Settlement Revenue Bonds, Series 2010: 5.000%, 6/01/19	No Opt. Call	A	800,302
1,000	5.250%, 6/01/21	No Opt. Call	A	1,181,210
60	6.250%, 6/01/24 Regional Transportation Authority, Cook, DuPage, Kane, Lake, McHenry and Will Counties,	6/16 at 100.00	A–	64,715
700	Illinois, General Obligation Bonds, Series 1994D, 7.750%, 6/01/19 – FGIC Insured	No Opt. Call	AA	806,442
500	Sterling, Whiteside County, Illinois, General Obligation Bonds, Alternate Revenue Source, Series 2012, 4.000%, 11/01/22	No Opt. Call	A+	552,595
355	Will, Grundy, Kendall, LaSalle, Kankakee, Livingston and Cook Counties Community College	6/18 at 100.00	AA	397,991
570	District 525 Joliet Junior College, Illinois, General Obligation Bond, Series 2008, 5.750%, 6/01/28 Williamson & Johnson Counties Community Unit School District 2, Marion, Illinois, Limited Tax	10/19 at 103.00	BBB	639,403
16,965	General Obligation Lease Certificates, Series 2011, 7.000%, 10/15/22 Total Illinois Indiana – 2.5%			18,033,027
190	Indiana Finance Authority, Educational Facilities Revenue Bonds, Drexel Foundation For	10/19 at 100.00	BB–	194,100
180	Educational Excellence, Inc., Series 2009A, 6.000%, 10/01/21 Indiana Finance Authority, Private Activity Bonds, Ohio River Bridges East End Crossing Project, Series 2013B, 5.000%, 1/01/19 (Alternative Minimum Tax)	1/17 at 100.00	BBB	193,588
175	Indiana Finance Authority, Tax-Exempt Private Activity Revenue Bonds, I-69 Section 5 Project,	9/24 at 100.00	BBB	195,209
1,000	Series 2014, 5.250%, 9/01/34 (Alternative Minimum Tax) Indiana Health Facility Financing Authority, Revenue Bonds, Community Hospitals of Indiana, Series 2005A, 5.000%, 5/01/35 (Pre-refunded 5/01/15) – AMBAC Insured	5/15 at 100.00	N/R (4)	1,016,230

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140	Indianapolis, Indiana, Thermal Energy System Revenue Bonds, Refunding First Lien Series 2014A, 5.000%, 10/01/31	10/24 at 100.00	A	162,037
255	Jasper County, Indiana, Pollution Control Revenue Refunding Bonds, Northern Indiana Public Service Company Project, Series 1994A Remarketed, 5.850%, 4/01/19 – NPPG Insured	No Opt. Call	AA–	288,374
250	Lake County Building Corporation, Indiana, First Mortgage Bonds, Series 2012, 4.750%, 2/01/21	No Opt. Call	N/R	260,858
250	Vanderburgh County, Indiana, Redevelopment District Tax Increment Revenue bonds, Refunding Series 2014, 5.000%, 2/01/29	8/24 at 100.00	A	289,002
695	Whiting, Indiana, Environmental Facilities Revenue Bonds, BP Products North America Inc. Project, Series 2008, 1.850%, 6/01/44 (Mandatory put 10/01/19)	No Opt. Call	A	693,791
3,135	Total Indiana Iowa – 0.7%			3,293,189
500	Ames, Iowa, Hospital Revenue Bonds, Mary Greeley Medical Center, Series 2011, 5.250%, 6/15/27	6/20 at 100.00	A2	558,890
335	Iowa Finance Authority, Iowa, Midwestern Disaster Area Revenue Bonds, Iowa Fertilizer Company Project, Series 2013, 5.000%, 12/01/19	No Opt. Call	BB–	356,105
835	Total Iowa Kansas – 0.2%			914,995
100	Wyandotte County/Kansas City Unified Government Board of Public Utilities, Kansas, Utility System Revenue Bonds, Refunding & Improvement Series 2014A, 5.000%, 9/01/22	No Opt. Call	A+	118,040
145	Wyandotte County-Kansas City Unified Government, Kansas, Sales Tax Special Obligation Capital Appreciation Revenue Bonds Redevelopment Project Area B – Major Multi-Sport Athletic Complex Project, Subordinate Lien Series 2010B, 0.000%, 6/01/21	No Opt. Call	A–	103,792
245	Total Kansas Kentucky – 1.3%			221,832
350	Kentucky Economic Development Finance Authority, Louisville Arena Project Revenue Bonds,	6/18 at 100.00	AA	378,483

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385	Louisville Arena Authority, Inc., Series 2008-A1, 5.750%, 12/01/28 – AGC Insured Kentucky Public Transportation Infrastructure Authority, First Tier Toll Revenue Bonds, Downtown Crossing Project, Series 2013A, 5.000%, 7/01/17	No Opt. Call	Baa3	421,575
340	Lexington-Fayette Urban County Government Public Facilities Corporation, Kentucky State Lease Revenue Bonds, Eastern State Hospital Project, Series 2011A, 5.250%, 6/01/29	6/21 at 100.00	Aa3	388,498
150	Louisville-Jefferson County Metropolitan Government, Kentucky, Environmental Facilities Revenue, Louisville Gas & Electric Company Project, Series 2007B, 1.600%, 6/01/33 (Mandatory put 6/01/17)	No Opt. Call	A–	151,736
320	Louisville-Jefferson County Metropolitan Government, Kentucky, Pollution Control Revenue Bonds, Louisville Gas and Electric Company Project, Series 2003A, 1.650%, 10/01/33 (Mandatory put 4/03/17)	No Opt. Call	A1	324,259
1,545	Total Kentucky Louisiana – 0.9%			1,664,551
210	De Soto Parrish, Louisiana, Pollution Control Revenue Bonds, Southwestern Electric Power Company Project, Refunding Series 2010, 1.600%, 1/01/19 (WI/DD, Settling 1/02/15)	No Opt. Call	BBB	208,732
55	Louisiana Citizens Property Insurance Corporation, Assessment Revenue Bonds, Series 2006B, 5.000%, 6/01/23 – AMBAC Insured	6/16 at 100.00	A–	58,075
155	Louisiana Citizens Property Insurance Corporation, Assessment Revenue Bonds, Series 2006-C1: 5.875%, 6/01/23	6/18 at 100.00	AA	177,805
10	6.000%, 6/01/24	6/18 at 100.00	AA	11,513
260	Louisiana Public Facilities Authority, Revenue Bonds, Ochsner Clinic Foundation Project, Series 2007A, 5.250%, 5/15/38	5/17 at 100.00	Baa1	272,925
385	Saint Charles Parish, Louisiana, Gulf Opportunity Zone Revenue Bonds, Valero Project, Series 2010, 4.000%, 12/01/40 (Mandatory put 6/01/22)	No Opt. Call	BBB	419,130
1,075	Total Louisiana Maine – 0.0%			1,148,180
35	Portland, Maine, General Airport Revenue Bonds, Refunding Series 2013, 5.000%, 7/01/22	No Opt. Call	BBB+	40,331

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

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100	Michigan Finance Authority, Local Government Loan Program Revenue Bonds, Detroit Water & Sewerage Department Water Supply System Local Project, Series 2014C-7, 5.000%, 7/01/32 – NPFG Insured	7/24 at 100.00	AA–	111,478
280	Michigan Finance Authority, Revenue Bonds, Detroit City School District, Series 2012, 5.000%, 6/01/18	No Opt. Call	A+	310,327
200	Michigan Finance Authority, Unemployment Obligation Assessment Revenue Bonds, Series 2012B, 5.000%, 7/01/22	7/16 at 100.00	AAA	213,576
1,000	Michigan Hospital Finance Authority, Revenue Bonds, Ascension Health Senior Credit Group, Refunding and Project Series 2010F-5, 1.500%, 11/15/47 (Mandatory put 3/15/17)	No Opt. Call	AA+	1,016,030
500	Wayne County Airport Authority, Michigan, Revenue Bonds, Detroit Metropolitan Airport, Refunding Series 2010C, 5.000%, 12/01/16	No Opt. Call	A	540,005
3,680	Total Michigan Minnesota – 0.2%			3,650,512
260	Northern Municipal Power Agency, Minnesota, Electric System Revenue Bonds, Refunding Series 2009A, 5.000%, 1/01/15 – AGC Insured	No Opt. Call	AA	260,000
70	Mississippi – 0.5% Mississippi Hospital Equipment and Facilities Authority, Revenue Bonds, Baptist Memorial Healthcare, Series 2004B-1: 5.000%, 9/01/16	3/15 at 100.00	A	70,258
300	5.000%, 9/01/24	3/15 at 100.00	A	301,146
250	Warren County, Mississippi, Gulf Opportunity Zone Revenue Bonds, International Paper Company, Series 2006A, 4.800%, 8/01/30	2/15 at 100.00	BBB	250,235
620	Total Mississippi Missouri – 2.2%			621,639
170	Jackson County, Missouri, Special Obligation Bonds, Harry S. Truman Sports Complex, Series 2006: 4.500%, 12/01/25 (Pre-refunded 12/01/16) – AMBAC Insured	12/16 at 100.00	Aa3 (4)	182,784
90	5.000%, 12/01/26 (Pre-refunded 12/01/16) – AMBAC Insured	12/16 at 100.00	Aa3 (4)	97,625
160	5.000%, 12/01/27 (Pre-refunded 12/01/16) – AMBAC Insured	12/16 at 100.00	Aa3 (4)	173,555
210	5.000%, 12/01/28 (Pre-refunded 12/01/16) – AMBAC Insured	12/16 at 100.00	Aa3 (4)	228,001

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405	4.500%, 12/01/31 (Pre-refunded 12/01/16) – AMBAC Insured	12/16 at 100.00	Aa3 (4)	435,456
25	Missouri Development Finance Board, Infrastructure Facilities Revenue Bonds, Branson Landing	6/15 at 100.00	A	25,389
100	Project, Series 2005A, 4.750%, 6/01/25 Missouri Health and Educational Facilities Authority, Educational Facilities Revenue Bonds,	5/23 at 100.00	BBB+	111,212
275	Saint Louis College of Pharmacy, Series 2013, 5.250%, 5/01/33 St. Louis County, Missouri, GNMA Collateralized Mortgage Revenue Bonds, Series 1989A, 8.125%,	3/20 at 100.00	AA+	321,854
1,070	8/01/20 (Alternative Minimum Tax) St. Louis, Missouri, Airport Revenue Bonds, Lambert-St. Louis International Airport, Series 2005, 5.500%, 7/01/19 – NPFQ Insured	No Opt. Call	AA–	1,241,146
2,505	Total Missouri Montana – 0.3%			2,817,022
260	Billings, Montana, Tax Increment Urban Renewal Revenue Bonds, Expanded North 27th Street, Series 2013A, 5.000%, 7/01/33	1/23 at 100.00	N/R	268,018
150	University of Montana, Revenue Bonds, Series 1996D, 5.375%, 5/15/19 – NPFQ Insured (ETM)	3/15 at 100.00	AA– (4)	167,778
410	Total Montana Nebraska – 0.1%			435,796
35	Douglas County Hospital Authority 2, Nebraska, Hospital Revenue Bonds, Madonna Rehabilitation	5/24 at 100.00	BBB+	35,741
100	Hospital Project, Series 2014, 4.000%, 5/15/33 Douglas County School District 10 Elkhorn, Nebraska, General Obligation Bonds, Public Schools	6/22 at 100.00	AA–	111,881
135	Series 2012, 4.000%, 6/15/23 Total Nebraska Nevada – 2.1%			147,622
1,325	Clark County, Nevada, Airport Revenue Bonds, Subordinate Lien Series 2010B, 5.750%, 7/01/42	1/20 at 100.00	A+	1,555,139
250	Las Vegas Redevelopment Agency, Nevada, Tax Increment Revenue Bonds, Series 2009A, 8.000%, 6/15/30	6/19 at 100.00	BBB–	288,385
50	Las Vegas, Nevada, Special Improvement District 607 Providence, Local Improvement Refunding	No Opt. Call	N/R	54,174
775	Bonds, Series 2013, 5.000%, 6/01/22 Washoe County, Nevada, General Obligation Bonds, Reno-Sparks Convention & Visitors	7/21 at 100.00	AA	890,336

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2,400	Authority, Refunding Series 2011, 5.000%, 7/01/23 Total Nevada New Hampshire – 0.5% New Hampshire Health and Education Facilities Authority, Hospital Revenue Bonds, Sppeare			2,788,034
600	Memorial Hospital, Series 2004, 5.500%, 7/01/25 (Pre-refunded 7/01/15) New Jersey – 5.5% Bayonne Redevelopment Agency, New Jersey, Revenue Bonds, Royal Caribbean Cruises Project,	7/15 at 100.00	N/R (4)	616,020
130	Series 2006A, 4.750%, 11/01/16 (Alternative Minimum Tax) New Jersey Economic Development Authority, Cigarette Tax Revenue Bonds, Series 2004: 5.375%, 6/15/15 – RAAI Insured (ETM)	No Opt. Call	BB	131,219
70	5.500%, 6/15/16 – RAAI Insured (ETM)	No Opt. Call	Aaa	71,686
120	New Jersey Economic Development Authority, Cigarette Tax Revenue Refunding Bonds, Series 2012:	No Opt. Call	Aaa	128,972
150	4.000%, 6/15/19	No Opt. Call	BBB+	160,908
280	5.000%, 6/15/20	No Opt. Call	BBB+	315,787
300	5.000%, 6/15/21	No Opt. Call	BBB+	341,034
335	5.000%, 6/15/22	No Opt. Call	BBB+	383,652
350	5.000%, 6/15/23	6/22 at 100.00	BBB+	398,307
210	5.000%, 6/15/24	6/22 at 100.00	BBB+	236,964
500	5.000%, 6/15/25	6/22 at 100.00	BBB+	560,090