

NUVEEN SELECT MATURITIES MUNICIPAL FUND  
Form N-Q  
March 01, 2013

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 811-7056

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: 12/31/12

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, 2012

Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
	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	\$ 187,186
	Alaska – 0.1%			
155	Alaska State, Sport Fishing Revenue Bonds, Series 2011, 5.000%, 4/01/21	4/20 at 100.00	A1	182,658
	Arizona – 3.0%			
	Arizona Health Facilities Authority, Hospital System Revenue Bonds, Phoenix Children's Hospital, Refunding Series 2012A:			
60	5.000%, 2/01/20	No Opt. Call	BBB+	70,258
290	5.000%, 2/01/27	2/22 at 100.00	BBB+	322,277
	Arizona Sports and Tourism Authority, Senior Revenue Refunding Bonds, Multipurpose Stadium Facility Project, Series 2012A:			
425	5.000%, 7/01/25	7/22 at 100.00	A1	495,958
685	5.000%, 7/01/26	7/22 at 100.00	A1	797,826
685	5.000%, 7/01/27	7/22 at 100.00	A1	792,922
	Salt Verde Financial Corporation, Arizona, Senior Gas Revenue Bonds, Citigroup Energy Inc			
	Prepay Contract Obligations, Series 2007:			
100	5.000%, 12/01/17	No Opt. Call	A–	114,520
85	5.250%, 12/01/19	No Opt. Call	A–	100,337
35	5.000%, 12/01/32	No Opt. Call	A–	39,882
380	5.000%, 12/01/37	No Opt. Call	A–	424,756
	Surprise Municipal Property Corporation, Arizona, Wastewater System Revenue Bonds, Series 2007, 4.500%, 4/01/17	4/13 at 100.00	A–	753,563
750				
3,495	Total Arizona			3,912,299
	Arkansas – 1.9%			
1,500	Jefferson County, Arkansas, Pollution Control Revenue Bonds, Entergy Arkansas Inc.	2/13 at 100.00	A3	1,503,090

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	Project, Series 2006, 4.600%, 10/01/17 (Pre-refunded 2/04/13)			
880	North Little Rock, Arkansas, Electric Revenue Refunding Bonds, Series 1992A, 6.500%, 7/01/15 –NPPFG Insured (ETM)	No Opt. Call	BBB (4)	951,403
2,380	Total Arkansas California – 4.4%			2,454,493
470	California Health Facilities Financing Authority, Revenue Bonds, Catholic Healthcare West, Series 2008H, 5.125%, 7/01/22	7/15 at 100.00	A	507,078
125	California Health Facilities Financing Authority, Revenue Bonds, Lucile Salter Packard Children’s Hospital, Series 2008A, 1.450%, 8/15/33 (Mandatory put 3/15/17)	No Opt. Call	AA	126,443
160	California Health Facilities Financing Authority, Revenue Bonds, Lucile Salter Packard Children’s Hospital, Series 2008C, 1.450%, 8/15/23 (Mandatory put 3/15/17)	No Opt. Call	AA	161,846
500	California State, General Obligation Bonds, Various Purpose Series 2010, 5.500%, 3/01/40	3/20 at 100.00	A1	584,085
135	California Statewide Communities Development Authority, Revenue Bonds, Kaiser Permanente, Series 2012E-1, 5.000%, 4/01/44 (Mandatory put 5/01/17)	No Opt. Call	A+	156,796
1,000	Ceres Unified School District, Stanislaus County, California, General Obligation Bonds, Series 2002B, 0.000%, 8/01/31 – FGIC Insured	3/13 at 34.15	A+	337,140
250	Delano, California, Certificates of Participation, Delano Regional Medical Center, Series 2012, 5.000%, 1/01/24	No Opt. Call	BBB–	277,290
400	Golden State Tobacco Securitization Corporation, California, Tobacco Settlement Asset-Backed Bonds, Series 2007A-1, 4.500%, 6/01/27	6/17 at 100.00	BB–	375,304
365	Lake Elsinore Redevelopment Agency, California, Special Tax Bonds, Community Facilities District 90-2, Series 2007A, 4.500%, 10/01/24	10/17 at 100.00	AA–	382,049
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	276,243

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250	5.000%, 9/01/22 – AMBAC Insured	9/16 at 100.00	AAA	274,105
500	5.000%, 9/01/23 – AMBAC Insured	9/16 at 100.00	AAA	546,420
2,000	Palomar Pomerado Health, California, General Obligation Bonds, Series 2009A, 0.000%, 8/01/25 –AGC Insured	No Opt. Call	AA–	1,202,820
2,000	San Diego Community College District, California, General Obligation Bonds, Refunding Series	No Opt. Call	AA+	647,120
8,405	2011, 0.000%, 8/01/37 Total California Colorado – 6.0%			5,854,739
2,895	Centennial Downs Metropolitan District, Colorado, General Obligation Bonds, Series 1999, 5.000%, 12/01/20 – AMBAC Insured	12/14 at 100.00	N/R	3,000,667
1,175	Colorado Educational and Cultural Facilities Authority, Revenue Bonds, Classical Academy Charter School, Series 2003, 4.500%, 12/01/18 – SYNCORA GTY Insured	12/13 at 100.00	A	1,197,243
120	Colorado Housing Finance Authority, Single Family Program Senior Bonds, Series 2000D-2, 6.900%, 4/01/29 (Alternative Minimum Tax)	4/13 at 104.00	AA	123,803
1,465	Denver West Metropolitan District, Colorado, General Obligation Refunding and Improvement Bonds, Series 2003, 4.500%, 12/01/18 (Pre-refunded 12/01/13) – RAAI Insured	12/13 at 100.00	A– (4)	1,521,578
35	E-470 Public Highway Authority, Colorado, Senior Revenue Bonds, Series 2000B, 0.000%, 9/01/33 – NPFG Insured	No Opt. Call	BBB	12,575
1,500	E-470 Public Highway Authority, Colorado, Senior Revenue Bonds, Series 2007C-2, 5.000%, 9/01/39 (Mandatory put 9/02/13) – NPFG Insured	No Opt. Call	BBB	1,534,185
1,000	E-470 Public Highway Authority, Colorado, Toll Revenue Bonds, Series 2004B, 0.000%, 3/01/36 –NPFG Insured	9/20 at 41.72	BBB	278,640
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	Baa3	233,382
8,390	Total Colorado Connecticut – 1.3% Eastern Connecticut Resource Recovery Authority, Solid Waste Revenue Bonds, Wheelabrator			7,902,073

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	Lisbon Project, Series 1993A:			
95	5.500%, 1/01/14 (Alternative Minimum Tax)	7/13 at 100.00	BBB	95,349
1,570	5.500%, 1/01/15 (Alternative Minimum Tax)	1/13 at 100.00	BBB	1,575,228
1,665	Total Connecticut			1,670,577
	District of Columbia – 0.0%			
	District of Columbia Tobacco Settlement			
	Corporation, Tobacco Settlement			
30	Asset-Backed Bonds,	No Opt. Call	Baa1	35,239
	Series 2001, 6.500%, 5/15/33			
	Florida – 7.6%			
	Citizens Property Insurance Corporation,			
	Florida, High Risk Assessment Revenue,			
70	Senior Secured	No Opt. Call	A+	79,615
	Bonds, Series 2009A-1, 5.375%, 6/01/16			
	Citizens Property Insurance Corporation,			
	Florida, High-Risk Account Revenue Bonds,			
160	Coastal	No Opt. Call	A+	183,830
	Account Senior Secured Series 2011A-1,			
	5.000%, 6/01/18			
	City of Tampa, Florida, Refunding and			
	Capital Improvement Cigarette Tax			
	Allocation Bonds, H.			
	Lee Moffitt Cancer Center Project, Series			
	2012A:			
50	5.000%, 9/01/22	No Opt. Call	A+	59,594
50	5.000%, 9/01/23	9/22 at 100.00	A+	59,095
150	5.000%, 9/01/25	9/22 at 100.00	A+	175,625
	Deltona, Florida, Utility Systems Water and			
	Sewer Revenue Bonds, Series 2003, 5.250%,			
2,400	10/01/17 – NPFG Insured	10/13 at 100.00	A1	2,455,871
	Florida Citizens Property Insurance			
	Corporation, High Risk Account Revenue			
	Bonds, Series 2007A:			
1,215	5.000%, 3/01/15 – NPFG Insured	No Opt. Call	A+	1,315,043
340	5.000%, 3/01/16 – NPFG Insured	No Opt. Call	A+	375,537
	Florida Citizens Property Insurance			
	Corporation, Personal and Commercial Lines			
	Account Bonds,			
	Senior Secured Series 2012A-1:			
50	5.000%, 6/01/18	No Opt. Call	A+	57,447
455	5.000%, 6/01/20	No Opt. Call	A+	535,503
	Florida Department of Environmental			
	Protection, Florida Forever Revenue Bonds,			
600	Series 2007B,	7/17 at 101.00	AA–	697,662
	5.000%, 7/01/19 – NPFG Insured			
	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–	11,217
10	5.625%, 6/01/34 – AGC Insured	6/19 at 100.00	AA–	11,105
750		No Opt. Call	A	851,340

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	North Sumter County Utility Dependent District, Florida, Utility Revenue Bonds, Series 2010, 5.000%, 10/01/20			
250	Orange County School Board, Florida, Certificates of Participation, Series 2005B, 5.000%, 8/01/25 – AMBAC Insured	8/15 at 100.00	AA	276,968
2,000	Orange County, Florida, Tourist Development Tax Revenue Bonds, Series 2005, 5.000%, 10/01/22 –AMBAC Insured	10/15 at 100.00	AA–	2,202,480
165	Port Everglades Authority, Florida, Port Facilities Revenue Bonds, Series 1986, 7.125%, 11/01/16 (ETM)	No Opt. Call	Aaa	186,968
505	South Miami Health Facilities Authority, Florida, Hospital Revenue, Baptist Health System	8/17 at 100.00	AA	565,489
9,230	Obligation Group, Series 2007, 5.000%, 8/15/27			
	Total Florida Georgia – 0.8%			10,100,389
330	Cherokee County Water and Sewerage Authority, Georgia, Revenue Bonds, Series 1995, 5.200%, 8/01/25 (Pre-refunded 8/01/22) – NPFG Insured	8/22 at 100.00	BBB (4)	388,387
600	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	703,008
930	Total Georgia Idaho – 0.1%			1,091,395
100	Madison County, Idaho, Hospital Revenue Certificates of Participation, Madison Memorial Hospital, Series 2006, 5.250%, 9/01/37	9/16 at 100.00	BB+	102,520
200	Illinois – 14.4% Chicago, Illinois, Tax Increment Allocation Bonds, Irving/Cicero Redevelopment Project, Series 1998, 7.000%, 1/01/14	7/13 at 100.00	N/R	200,520
1,500	Cook County Township High School District 208, Illinois, General Obligation Bonds, Series 2006, 5.000%, 12/01/21 – NPFG Insured	12/15 at 100.00	Aa3	1,667,865
270	Cook County, Illinois, General Obligation Bonds, Refunding Series 2012C, 5.000%, 11/15/21	No Opt. Call	AA	328,077
2,000	Huntley, Illinois, Special Service Area 9, Special Tax Bonds, Series 2007, 5.100%,	3/17 at 100.00	AA–	2,275,559

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	3/01/28 –AGC Insured			
	Illinois Educational Facilities Authority,			
	Revenue Bonds, Art Institute of Chicago,			
2,000	Series	7/13 at 102.00	A+ (4)	2,081,320
	2000C, 4.450%, 3/01/34 (Mandatory put			
	3/01/15) (Pre-refunded 7/01/13)			
	Illinois Finance Authority, Revenue Bonds,			
	Centegra Health System, Series 2012,			
455	5.000%, 9/01/27	9/22 at 100.00	A–	501,710
	Illinois Finance Authority, Revenue Bonds,	11/17 at		
635	OSF Healthcare System, Series 2007A,	100.00	A	700,703
	5.750%, 11/15/37			
	Illinois Finance Authority, Revenue Bonds,			
	Roosevelt University, Series 2007, 5.250%,			
250	4/01/22	4/17 at 100.00	BBB+	262,785
	Illinois Health Facilities Authority, Revenue			
	Bonds, Sherman Health Systems, Series			
	1997:			
135	5.250%, 8/01/17 – AMBAC Insured	2/13 at 100.00	BBB	135,311
95	5.250%, 8/01/22 – AMBAC Insured	2/13 at 100.00	BBB	95,162
	Illinois Health Facilities Authority, Revenue			
700	Bonds, Silver Cross Hospital and Medical	2/13 at 100.00	BBB–	701,218
	Centers, Series 1999, 5.500%, 8/15/19			
	Illinois Health Facilities Authority, Revenue			
	Refunding Bonds, Elmhurst Memorial			
175	Healthcare,	1/13 at 100.00	Baa2	175,515
	Series 2002, 5.625%, 1/01/28			
	Illinois State, General Obligation Bonds,			
100	Refunding Series 2006, 5.000%, 1/01/15	No Opt. Call	A	107,560
	Illinois State, General Obligation Bonds,			
235	Refunding Series 2007B, 5.000%, 1/01/16	No Opt. Call	A	260,319
	Illinois State, General Obligation Bonds,			
425	Refunding Series 2008, 4.250%, 4/01/16	No Opt. Call	A	464,240
	Illinois State, General Obligation Bonds,			
1,165	Refunding Series 2010, 5.000%, 1/01/19	No Opt. Call	A	1,339,995
	Illinois State, General Obligation Bonds,			
	Refunding Series 2012:			
390	5.000%, 8/01/20	No Opt. Call	A	452,201
320	5.000%, 8/01/21	No Opt. Call	A	370,678
275	5.000%, 8/01/23	No Opt. Call	A	322,099
110	5.000%, 8/01/24	8/22 at 100.00	A	126,688
	Illinois State, General Obligation Bonds,			
230	Series 2006, 5.000%, 1/01/17	1/16 at 100.00	A	253,492
	Illinois State, General Obligation Bonds,			
25	Series 2007A, 5.500%, 6/01/15	No Opt. Call	A	27,554
	Illinois State, General Obligation Bonds,			
300	Series 2012A, 4.000%, 1/01/20	No Opt. Call	A	326,622
	Kane & DeKalb Counties Community Unit			
	School District 301, Illinois, General			
1,355	Obligation Bonds,	No Opt. Call	Aa3	1,182,346



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	Series 2006, 0.000%, 12/01/18 – NPFG Insured			
55	Metropolitan Pier and Exposition Authority, Illinois, Dedicated State Tax Revenue Bonds, Series 2002, 5.375%, 6/01/15 (Pre-refunded 6/01/13) – FGIC Insured	6/13 at 100.00	AAA	56,181
1,000	Peoria Public Building Commission, Illinois, School District Facility Revenue Bonds, Peoria	12/18 at 79.62	AA–	660,030
	County School District 150 Project, Series 2009A, 0.000%, 12/01/22 – AGC Insured			
500	Railsplitter Tobacco Settlement Authority, Illinois, Tobacco Settlement Revenue Bonds, Series 2010:			
	5.000%, 6/01/19	No Opt. Call	A	589,800
1,000	5.250%, 6/01/21	No Opt. Call	A	1,206,530
	Regional Transportation Authority, Cook, DuPage, Kane, Lake, McHenry and Will Counties,			
700	Illinois, General Obligation Bonds, Series 1994D, 7.750%, 6/01/19 – FGIC Insured	No Opt. Call	AA	859,551
	Sterling, Whiteside County, Illinois, General Obligation Bonds, Alternate Revenue Source, Series 2012, 4.000%, 11/01/22	No Opt. Call	A+	546,120
	Williamson & Johnson Counties Community Unit School District 2, Marion, Illinois, Limited Tax	10/19 at 103.00	BBB	757,730
670	General Obligation Lease Certificates, Series 2011, 7.000%, 10/15/22			
17,770	Total Illinois Indiana – 1.4%			19,035,481
	Indiana Finance Authority, Educational Facilities Revenue Bonds, Drexel Foundation For	10/19 at 100.00	BB+	241,408
230	Educational Excellence, Inc., Series 2009A, 6.000%, 10/01/21			
	Indiana Health Facility Financing Authority, Revenue Bonds, Community Hospitals of Indiana,	5/15 at 100.00	A+ (4)	1,104,620
1,000	Series 2005A, 5.000%, 5/01/35 (Pre-refunded 5/01/15) – AMBAC Insured			
	Jasper County, Indiana, Pollution Control Revenue Refunding Bonds, Northern Indiana Public	No Opt. Call	BBB	295,520
250	Service Company Project, Series 1994A Remarketed, 5.850%, 4/01/19 – NPFG Insured			
	Lake County Building Corporation, Indiana, First Mortgage Bonds, Series 2012, 4.750%, 2/01/21	No Opt. Call	N/R	264,285
250	Total Indiana			1,905,833
1,730	Iowa – 0.4%			

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500	Ames, Iowa, Hospital Revenue Bonds, Mary Greeley Medical Center, Series 2011, 5.250%, 6/15/27	6/20 at 100.00	A2	559,585
	Kansas – 0.2%			
355	Wyandotte County-Kansas City Unified Government, Kansas, Sales Tax Special Obligation Capital	No Opt. Call	BBB+	231,190
	Appreciation Revenue Bonds Redevelopment Project Area B – Major Multi-Sport Athletic Complex Project, Subordinate Lien Series 2010B, 0.000%, 6/01/21			
	Kentucky – 1.2%			
325	Kentucky Economic Development Finance Authority, Louisville Arena Project Revenue Bonds,	6/18 at 100.00	AA–	363,249
	Louisville Arena Authority, Inc., Series 2008-A1, 5.750%, 12/01/28 – AGC Insured			
365	Kentucky Housing Corporation, Housing Revenue Bonds, Series 2005G, 5.000%, 7/01/30	1/15 at 100.60	AAA	369,752
	(Alternative Minimum Tax)			
340	Lexington-Fayette Urban County Government Public Facilities Corporation, Kentucky State Lease	6/21 at 100.00	Aa3	398,592
	Revenue Bonds, Eastern State Hospital Project, Series 2011A, 5.250%, 6/01/29			
150	Louisville-Jefferson County Metropolitan Government, Kentucky, Environmental Facilities	No Opt. Call	A–	153,284
	Revenue, Louisville Gas & Electric Company Project, Series 2007B, 1.600%, 6/01/33			
	(Mandatory put 6/01/17)			
320	Louisville-Jefferson County Metropolitan Government, Kentucky, Pollution Control Revenue	No Opt. Call	A+	326,141
	Bonds, Louisville Gas and Electric Company Project, Series 2003A, 1.650%, 10/01/33			
	(Mandatory put 4/03/17)			
1,500	Total Kentucky			1,611,018
	Louisiana – 1.6%			
	Louisiana Public Facilities Authority, Revenue Bonds, Baton Rouge General			
935	Hospital, Series	7/14 at 100.00	BBB (4)	1,003,115
	2004, 5.250%, 7/01/24 (Pre-refunded 7/01/14)			
	– NPFG Insured			
	Louisiana Public Facilities Authority, Revenue Bonds, Ochsner Clinic Foundation			
55	Project,	5/17 at 100.00	Baa1	57,922
	Series 2007A, 5.250%, 5/15/38			
385	Saint Charles Parish, Louisiana, Gulf Opportunity Zone Revenue Bonds, Valero	No Opt. Call	BBB	424,678

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	Project, Series			
	2010, 4.000%, 12/01/40 (Mandatory put			
	6/01/22)			
	Tobacco Settlement Financing Corporation,			
	Louisiana, Tobacco Settlement Asset-Backed			
	Bonds,			
	Series 2001B:			
330	5.500%, 5/15/30	5/13 at 100.00	A1	336,597
245	5.875%, 5/15/39	5/13 at 100.00	A–	249,898
1,950	Total Louisiana			2,072,210
	Maryland – 0.8%			
	Maryland Energy Financing Administration,			
	Revenue Bonds, AES Warrior Run Project,			
1,100	Series 1995,	3/13 at 100.00	N/R	1,106,149
	7.400%, 9/01/19 (Alternative Minimum Tax)			
	Massachusetts – 1.0%			
	Massachusetts Development Finance Agency,	10/17 at		
500	Revenue Bonds, Orchard Cove, Series 2007,	100.00	N/R	517,685
	5.000%, 10/01/19			
	Massachusetts Development Finance			
	Authority, Revenue Bonds, 100 Cambridge			
250	Street	2/13 at 100.00	BBB	250,260
	Redevelopment, M/SRBC Project, Series			
	2002A, 5.125%, 2/01/34 – NPFG Insured			
	Massachusetts Port Authority, Special			
	Facilities Revenue Bonds, Delta Air Lines			
	Inc.,			
	Series 2001A:			
	5.200%, 1/01/20 – AMBAC Insured			
100	(Alternative Minimum Tax)	1/13 at 100.00	N/R	100,040
	5.000%, 1/01/27 – AMBAC Insured			
470	(Alternative Minimum Tax)	7/13 at 100.00	N/R	469,065
1,320	Total Massachusetts			1,337,050
	Michigan – 2.5%			
	Detroit, Michigan, Downtown Development			
	Authority, Tax Increment Refunding Bonds,			
400	Development	No Opt. Call	A–	229,188
	Area 1 Projects, Series 1996B, 0.000%,			
	7/01/23			
	Detroit, Michigan, General Obligation Bonds,			
	Series 2001A-1, 5.375%, 4/01/18 – NPFG			
1,000	Insured	4/13 at 100.00	BBB	974,870
	Michigan Finance Authority, Revenue Bonds,			
280	Detroit City School District, Series 2012,	No Opt. Call	A+	317,526
	5.000%, 6/01/18			
	Michigan Finance Authority, Unemployment			
	Obligation Assessment Revenue Bonds,			
200	Series 2012B,	7/16 at 100.00	AAA	226,312
	5.000%, 7/01/22			
1,000	Michigan Hospital Finance Authority,	No Opt. Call	AA+	1,010,990
	Refunding and Project Revenue Bonds,			

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	Ascension Health			
	Senior Credit Group, Series 2010F-5, 1.500%,			
	11/15/47 (Mandatory put 3/15/17)			
	Wayne County Airport Authority, Michigan,			
	Revenue Bonds, Detroit Metropolitan			
500	Airport,	No Opt. Call	A	570,930
	Refunding Series 2010C, 5.000%, 12/01/16			
3,380	Total Michigan			3,329,816
	Minnesota – 0.2%			
	Northern Municipal Power Agency,			
	Minnesota, Electric System Revenue Bonds,			
250	Refunding Series	No Opt. Call	AA–	272,073
	2009A, 5.000%, 1/01/15 – AGC Insured			
	Mississippi – 0.5%			
	Mississippi Hospital Equipment and Facilities			
	Authority, Revenue Bonds, Baptist Memorial			
	Healthcare, Series 2004B-1:			
100	5.000%, 9/01/16	9/14 at 100.00	AA	106,367
300	5.000%, 9/01/24	9/14 at 100.00	AA	317,919
	Warren County, Mississippi, Gulf			
	Opportunity Zone Revenue Bonds,			
250	International Paper Company,	2/13 at 100.00	BBB	250,210
	Series 2006A, 4.800%, 8/01/30			
650	Total Mississippi			674,496
	Missouri – 1.2%			
	St. Louis County, Missouri, GNMA			
	Collateralized Mortgage Revenue Bonds,			
355	Series 1989A, 8.125%,	7/20 at 100.00	AA+ (4)	432,766
	8/01/20 (Pre-refunded 7/01/20) (Alternative			
	Minimum Tax)			
	St. Louis, Missouri, Airport Revenue Bonds,			
	Lambert-St. Louis International Airport,			
1,000	Series	No Opt. Call	A–	1,189,190
	2005, 5.500%, 7/01/19 – NPFG Insured			
1,355	Total Missouri			1,621,956
	Montana – 0.1%			
	University of Montana, Revenue Bonds,			
	Series 1996D, 5.375%, 5/15/19 – NPFG			
90	Insured (ETM)	3/13 at 100.00	BBB (4)	106,221
	Nebraska – 0.9%			
	Dodge County School District 1, Nebraska,			
	Fremont Public Schools, General Obligation	12/14 at		
1,000	Bonds,	100.00	Aa3	1,080,470
	Series 2004, 5.000%, 12/15/19 – AGM Insured			
	Douglas County School District 10 Elkhorn,			
	Nebraska, General Obligation Bonds, Public			
100	Schools	6/22 at 100.00	AA–	114,089
	Series 2012, 4.000%, 6/15/23			
1,100	Total Nebraska			1,194,559
	Nevada – 1.8%			
1,000		1/20 at 100.00	A+	1,155,060

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	Clark County, Nevada, Airport Revenue Bonds, Subordinate Lien Series 2010B, 5.750%, 7/01/42			
15	Nevada State Las Vegas Monorail Company, Nevada, Series 2012A, 5.500%, 7/15/19 (5)	No Opt. Call	N/R	10,604
4	Nevada State Las Vegas Monorail Company, Nevada, Series 2012B, 3.000%, 7/15/55 (5)	No Opt. Call	N/R	1,830
250	Las Vegas Redevelopment Agency, Nevada, Tax Increment Revenue Bonds, Series 2009A, 8.000%, 6/15/30	6/19 at 100.00	BBB–	285,755
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	919,282
2,044	Total Nevada New Hampshire – 0.5%			2,372,531
600	New Hampshire Health and Education Facilities Authority, Hospital Revenue Bonds, Speare Memorial Hospital, Series 2004, 5.500%, 7/01/25	7/15 at 100.00	BBB–	617,112
250	New Jersey – 4.2% 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	253,043
150	New Jersey Economic Development Authority, Cigarette Tax Revenue Bonds, Series 2004: 5.375%, 6/15/14 (ETM)	No Opt. Call	Aaa	161,061
15	5.375%, 6/15/15 – RAAI Insured (ETM)	No Opt. Call	Aaa	16,801
120	5.500%, 6/15/16 – RAAI Insured (ETM)	No Opt. Call	Aaa	140,296
	New Jersey Economic Development Authority, Cigarette Tax Revenue Refunding Bonds, Series 2012:			
60	4.000%, 6/15/19	No Opt. Call	BBB+	66,431
200	5.000%, 6/15/21	No Opt. Call	BBB+	234,516
325	5.000%, 6/15/22	No Opt. Call	BBB+	381,703
350	5.000%, 6/15/23	6/22 at 100.00	BBB+	407,974
210	5.000%, 6/15/24	6/22 at 100.00	BBB+	241,534
85	4.250%, 6/15/27	6/22 at 100.00	BBB+	90,136
25	New Jersey Health Care Facilities Financing Authority, State Contract Bonds, Hospital Asset Transformation Program, Series 2008A, 5.250%, 10/01/38	10/18 at 100.00	A+	27,334
1,730	New Jersey Transportation Trust Fund Authority, Transportation System Bonds,	No Opt. Call	A+	671,828

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	Capital			
	Appreciation Series 2010A, 0.000%, 12/15/33			
1,515	New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Series 2010D, 5.000%, 12/15/23	No Opt. Call	A+	1,849,815
260	New Jersey Turnpike Authority, Revenue Bonds, Series 2012B, 5.000%, 1/01/19	No Opt. Call	A+	310,136
250	South Jersey Port Corporation, New Jersey, Marine Terminal Revenue Refunding Bonds, Series 2012Q, 3.000%, 1/01/22	No Opt. Call	A1	256,058
425	Tobacco Settlement Financing Corporation, New Jersey, Tobacco Settlement Asset-Backed Bonds, Series 2007-1A, 4.500%, 6/01/23	6/17 at 100.00	B1	424,286
5,970	Total New Jersey New York – 4.7%			5,532,952
220	Brooklyn Arena Local Development Corporation, New York, Payment in Lieu of Taxes Revenue Bonds, Barclays Center Project, Series 2009, 6.000%, 7/15/30	1/20 at 100.00	BBB–	256,060
1,000	Dormitory Authority of the State of New York, Revenue Bonds, Brooklyn Law School, Series 2003A, 5.500%, 7/01/15 (Pre-refunded 7/01/13) – RAAI Insured	7/13 at 100.00	BBB+ (4)	1,025,990
770	Dormitory Authority of the State of New York, Third General Resolution Revenue Bonds, State University Educational Facilities Issue, Series 2012A, 5.000%, 5/15/25	5/22 at 100.00	AA–	935,242
400	Hudson Yards Infrastructure Corporation, New York, Revenue Bonds, Senior Fiscal 2012 Series 2011A, 5.750%, 2/15/47	2/21 at 100.00	A	475,328
230	Metropolitan Transportation Authority, New York, Transportation Revenue Bonds, Refunding Series 2012F, 5.000%, 11/15/19	No Opt. Call	A	279,945
100	New York City Industrial Development Agency, New York, Civic Facility Revenue Bonds, Special Needs Facilities Pooled Program, Series 2008A-1, 5.700%, 7/01/13	No Opt. Call	N/R	100,679
	New York State Tobacco Settlement Financing Corporation, Tobacco Settlement Asset-Backed and			

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State Contingency Contract-Backed Bonds, Series 2003A-1:				
250	5.250%, 6/01/20 – AMBAC Insured	6/13 at 100.00	AA–	254,993
200	5.250%, 6/01/21 – AMBAC Insured	6/13 at 100.00	AA–	203,926
640	5.250%, 6/01/22 – AMBAC Insured	6/13 at 100.00	AA–	652,454
New York State Tobacco Settlement Financing Corporation, Tobacco Settlement Asset-Backed and State Contingency Contract-Backed Bonds, Series 2003B-1C:				
500	5.500%, 6/01/21	6/13 at 100.00	AA–	510,335
365	5.500%, 6/01/22	6/13 at 100.00	AA–	372,483
Tobacco Settlement Financing Corporation, New York, Asset-Backed Revenue Bonds, State Contingency Contract Secured, Series 2011B:				
360	5.000%, 6/01/17	No Opt. Call	AA–	419,839
565	5.000%, 6/01/18	No Opt. Call	AA–	672,655
5,600	Total New York North Carolina – 1.6%			6,159,929
North Carolina Municipal Power Agency 1, Catawba Electric Revenue Bonds, Refunding Series				
200	2012A, 5.000%, 1/01/19	No Opt. Call	A	241,488
1,880	Union County, North Carolina, Certificates of Participation, Series 2003, 5.000%, 6/01/18 (Pre-refunded 6/01/13) – AMBAC Insured	6/13 at 101.00	Aa2 (4)	1,936,062
2,080	Total North Carolina Ohio – 1.8%			2,177,550
Buckeye Tobacco Settlement Financing Authority, Ohio, Tobacco Settlement Asset-Backed Revenue Bonds, Senior Lien, Series 2007A-1, 5.000%, 6/01/17				
45		No Opt. Call	Baa1	51,292
Buckeye Tobacco Settlement Financing Authority, Ohio, Tobacco Settlement Asset-Backed Revenue Bonds, Senior Lien, Series 2007A-2, 5.125%, 6/01/24				
1,200		6/17 at 100.00	B	1,095,492
New Albany Community Authority, Ohio, Community Facilities Revenue Refunding Bonds, Series 2012C:				
25	4.000%, 10/01/18	No Opt. Call	A1	27,839
30	4.000%, 10/01/19	No Opt. Call	A1	33,780
40	4.000%, 10/01/20	No Opt. Call	A1	45,180
45	5.000%, 10/01/21	No Opt. Call	A1	54,234
35	5.000%, 10/01/22	No Opt. Call	A1	42,209
Toledo-Lucas County Port Authority, Ohio, Port Revenue Bonds, Cargill Inc., Series 2004B,				
1,000		No Opt. Call	A	1,067,690

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2,420	4.500%, 12/01/15 Total Ohio			2,417,716
	Oklahoma – 0.8%			
1,000	Oklahoma Capitol Improvement Authority, State Facilities Revenue Bonds, Series 2005F, 5.000%, 7/01/27 – AMBAC Insured	7/15 at 100.00	AA	1,086,210
	Pennsylvania – 6.8%			
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–	939,703
100	Cumberland County Municipal Authority, Pennsylvania, Revenue Bonds, Presbyterian Homes Inc., Refunding Series 2005A, 5.000%, 12/01/15 – RAAI Insured	No Opt. Call	BBB+	107,084
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	210,586
495	Pennsylvania Higher Educational Facilities Authority, College Revenue Bonds, Ninth Series 1976, 7.625%, 7/01/15 (ETM)	No Opt. Call	Aaa	542,515
225	Pennsylvania Higher Educational Facilities Authority, Revenue Bonds, University of the Arts, Series 1999, 5.150%, 3/15/20 – RAAI Insured (ETM)	3/13 at 100.00	N/R (4)	261,299
580	Pennsylvania Turnpike Commission, Motor License Fund-Enhanced Subordinate Special Revenue Bonds, Series 2010A, 0.000%, 12/01/34	12/20 at 100.00	AA	567,919
4,120	Philadelphia Gas Works, Pennsylvania, Revenue Bonds, Eighteenth Series 2004, 5.000%, 8/01/15 – AMBAC Insured	8/14 at 100.00	BBB+	4,338,273
1,235	Philadelphia Gas Works, Pennsylvania, Revenue Bonds, Twelfth Series 1990B, 7.000%, 5/15/20 – NCFG Insured (ETM)	No Opt. Call	BBB (4)	1,516,913
95	St. Mary Hospital Authority, Pennsylvania, Health System Revenue Bonds, Catholic Health East, Series 2009D, 6.250%, 11/15/34	5/19 at 100.00	A+	109,655
330	Union County Hospital Authority, Pennsylvania, Hospital Revenue Bonds,	No Opt. Call	BBB+	385,694



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	Evangelical Community Hospital Project, Refunding and Improvement Series 2011, 5.750%, 8/01/21			
8,315	Total Pennsylvania Puerto Rico – 1.2%			8,979,641
500	Puerto Rico Industrial, Tourist, Educational, Medical and Environmental Control Facilities Financing Authority, Higher Education Revenue Bonds, Ana G. Mendez University System Project, Refunding Series 2012, 5.000%, 4/01/27	No Opt. Call	BBB–	504,385
1,000	Puerto Rico Sales Tax Financing Corporation, Sales Tax Revenue Bonds, First Subordinate Series 2009A, 0.000%, 8/01/32	8/26 at 100.00	A+	1,023,980
75	Puerto Rico Sales Tax Financing Corporation, Sales Tax Revenue Bonds, First Subordinate Series 2010A, 0.000%, 8/01/32	No Opt. Call	A+	25,963
25	Puerto Rico Sales Tax Financing Corporation, Sales Tax Revenue Bonds, First Subordinate Series 2010C, 0.000%, 8/01/38	No Opt. Call	A+	5,599
15	Puerto Rico, General Obligation and Public Improvement Bonds, Series 2002A, 5.500%, 7/01/17 – SYNCORA GTY Insured	No Opt. Call	BBB	15,982
1,615	Total Puerto Rico Rhode Island – 1.0%			1,575,909
	Rhode Island Tobacco Settlement Financing Corporation, Tobacco Settlement Asset-Backed Bonds, Series 2002A:			
430	6.125%, 6/01/32	6/13 at 100.00	BBB+	435,809
865	6.250%, 6/01/42	6/13 at 100.00	BBB–	876,686
1,295	Total Rhode Island South Carolina – 5.2%			1,312,495
750	Berkeley County School District, South Carolina, Installment Purchase Revenue Bonds, Securing Assets for Education, Series 2003, 5.250%, 12/01/19	12/13 at 100.00	Aa3	781,890
255	Greenville County School District, South Carolina, Installment Purchase Revenue Bonds, Series 2006, 5.000%, 12/01/24	12/16 at 100.00	AA	290,649
1,540	Piedmont Municipal Power Agency, South Carolina, Electric Revenue Bonds, Series 1991, 6.750%, 1/01/19 – FGIC Insured (ETM)	No Opt. Call	Baa1 (4)	2,039,129

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2,885	Piedmont Municipal Power Agency, South Carolina, Electric Revenue Bonds, Series 1991, 6.750%, 1/01/19 – FGIC Insured	No Opt. Call	Baa1	3,707,974
20	South Carolina JOBS Economic Development Authority, Economic Development Revenue Bonds, Bon	5/13 at 100.00	A–	20,071
5,450	Secours Health System Inc., Series 2002A, 5.625%, 11/15/30			6,839,713
1,000	Total South Carolina South Dakota – 0.8% South Dakota Health and Educational Facilities Authority, Revenue Bonds, Sanford Health, Series 2007, 5.000%, 11/01/27	5/17 at 100.00	A+	1,068,280
	Tennessee – 0.6% Knox County Health, Educational and Housing Facility Board, Tennessee, Hospital Revenue Refunding Bonds, Covenant Health, Series 2012A:			
100	4.000%, 1/01/22	No Opt. Call	A	109,447
180	5.000%, 1/01/23	No Opt. Call	A	213,039
400	The Tennessee Energy Acquisition Corporation, Gas Revenue Bonds, Series 2006A, 5.000%, 9/01/13	No Opt. Call	A	410,760
680	Total Tennessee Texas – 9.3%			733,246
1,055	Austin, Texas, General Obligation Bonds, Series 2004, 5.000%, 9/01/20 (Pre-refunded 9/01/14) – NPFG Insured	9/14 at 100.00	AAA	1,137,279
565	Bexar County Housing Finance Corporation, Texas, FNMA Guaranteed Multifamily Housing Revenue Bonds, Villas Sonterra Apartments Project, Series 2007A, 4.700%, 10/01/15 (Alternative Minimum Tax)	No Opt. Call	N/R	594,674
25	Brazos River Authority, Texas, Collateralized Pollution Control Revenue Bonds, Texas Utilities Electric Company, Series 2003D, 5.400%, 10/01/29 (Mandatory put 10/01/14)	No Opt. Call	CC	10,059
2,000	Brazos River Authority, Texas, Collateralized Revenue Refunding Bonds, CenterPoint Energy Inc., Series 2004B, 4.250%, 12/01/17 – FGIC Insured	6/14 at 100.00	A	2,087,320
15	Brazos River Authority, Texas, Pollution Control Revenue Refunding Bonds, TXU Energy Company	No Opt. Call	CC	13,412

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	LLC, Series 2003A, 6.750%, 4/01/38 (Mandatory put 4/01/13) (Alternative Minimum Tax)			
500	Central Texas Regional Mobility Authority, Senior Lien Revenue Bonds, Series 2011, 6.250%, 1/01/46	1/21 at 100.00	BBB–	592,920
1,875	Denton Independent School District, Denton County, Texas, General Obligation Bonds, Series 2006, 5.000%, 8/15/20	8/16 at 100.00	AAA	2,143,575
1,000	Houston, Texas, Hotel Occupancy Tax and Special Revenue Bonds, Convention and Entertainment Facilities Department, Refunding Series 2011B, 5.250%, 9/01/25	9/16 at 100.00	A2	1,116,540
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	323,125
300	Kerrville Health Facilities Development Corporation, Texas, Revenue Bonds, Sid Peterson Memorial Hospital Project, Series 2005, 5.125%, 8/15/26	2/16 at 100.00	BBB–	308,991
200	Love Field Airport Modernization Corporation, Texas, Special Facilities Revenue Bonds, Southwest Airlines Company, Series 2010, 5.250%, 11/01/40	11/20 at 100.00	BBB–	219,478
	North Central Texas Health Facilities Development Corporation, Texas, Revenue Bonds, Children's Medical Center Dallas Project, Series 2012:			
370	5.000%, 8/15/24	8/22 at 100.00	AA	445,469
380	5.000%, 8/15/25	8/22 at 100.00	AA	454,507
325	North Texas Tollway Authority, Second Tier System Revenue Refunding Bonds, Series 2008F, 5.750%, 1/01/38	1/18 at 100.00	A3	360,714
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	906,173
100	North Texas Tollway Authority, Special Projects System Revenue Bonds, Series 2011A: 0.000%, 9/01/43	9/31 at 100.00	AA	76,138
490	0.000%, 9/01/45	9/31 at 100.00	AA	406,945
1,040		1/13 at 100.00	A–	1,014,572

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	Texas Municipal Gas Acquisition and Supply Corporation I, Gas Supply Revenue Bonds, Series 2006B, 0.756%, 12/15/17			
100	Texas Municipal Gas Acquisition and Supply Corporation III, Gas Supply Revenue Bonds, Series 2012, 5.000%, 12/15/32	No Opt. Call	A3	107,014
11,590	Total Texas			12,318,905
	Virgin Islands – 0.4%			
	Virgin Islands Public Finance Authority, Matching Fund Loan Notes Revenue Bonds, Senior Lien	10/20 at 100.00	BBB+	565,640
525	Series 2010A, 5.000%, 10/01/29			
	Virginia – 0.6%			
	Virginia College Building Authority, Educational Facilities Revenue Refunding Bonds, Marymount	7/13 at 100.00	N/R	250,538
250	University, Series 1998, 5.100%, 7/01/18 – RAAI Insured			
	Virginia Small Business Financing Authority, Senior Lien Revenue Bonds, Elizabeth River Crossing, Opco LLC Project, Series 2012, 5.500%, 1/01/42 (Alternative Minimum Tax)	7/22 at 100.00	BBB–	542,735
500				
750	Total Virginia			793,273
	Washington – 1.6%			
	Washington Health Care Facilities Authority, Revenue Bonds, Fred Hutchinson Cancer Research Center, Series 2011A, 5.375%, 1/01/31	1/21 at 100.00	A	1,162,025
1,050	Washington Public Power Supply System, Revenue Refunding Bonds, Nuclear Project 3, Series 1989B, 7.125%, 7/01/16 – NPFG Insured	No Opt. Call	Aa1	403,372
330	Washington State Tobacco Settlement Authority, Tobacco Settlement Asset-Backed Revenue Bonds, Series 2002, 6.500%, 6/01/26	6/13 at 100.00	A3	581,939
565				
1,945	Total Washington			2,147,336
	Wisconsin – 1.4%			
	Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Aurora Health Care, Inc., Series 2010B, 5.000%, 7/15/20	No Opt. Call	A	332,527
285	Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Aurora Health Care, Inc., Series 2012A, 5.000%, 7/15/25	7/21 at 100.00	A	770,236
675	Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Wheaton Franciscan			

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	Healthcare System, Series 2006:			
500	5.250%, 8/15/18	8/16 at 100.00	A-	565,930
180	5.250%, 8/15/34	8/16 at 100.00	A-	191,284
1,640	Total Wisconsin			1,859,977
	Total Long-Term Investments (cost			
\$ 122,529	\$118,181,789) – 96.0%			127,109,620
	Short-Term Investments – 0.8%			
	Missouri – 0.8%			
	St. Louis, Missouri, Airport Revenue Bonds,			
	Lambert-St. Louis International Airport,			
\$ 1,000	Variable	No Opt. Call	A-2	1,000,000
	Rate Demand Obligations, Tender Option			
	Bond Trust DCL-017, 0.940%, 7/01/22 (6)			
	Total Short-Term Investments (cost			
	\$1,000,000)			