

NUVEEN SELECT MATURITIES MUNICIPAL FUND
Form N-Q
August 29, 2017

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)

Gifford R. Zimmerman

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: March 31

Date of reporting period: June 30, 2017

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

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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

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| NIM | | | | |
|----------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|-------------|-----------|
| Nuveen Select Maturities Municipal Fund | | | | |
| Portfolio of Investments June 30, 2017 (Unaudited) | | | | |
| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
| | LONG-TERM INVESTMENTS – 99.0% | | | |
| | MUNICIPAL BONDS – 99.0% | | | |
| | Alabama – 0.3% | | | |
| \$ 295 | Black Belt Energy Gas District, Alabama, Gas Supply Revenue Bonds, Series 2016A, 4.000%, 7/01/46 (Mandatory Put 6/01/21) | 3/21 at 100.59 | A1 | \$318,753 |
| 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 | 126,034 |
| 420 | Total Alabama | | | 444,787 |
| | Alaska – 0.1% | | | |
| 155 | Alaska State, Sport Fishing Revenue Bonds, Refunding Series 2011, 5.000%, 4/01/21 | 4/20 at 100.00 | A1 | 170,812 |
| | Arizona – 3.1% | | | |
| 275 | Arizona Health Facilities Authority, Hospital System Revenue Bonds, Phoenix Children's Hospital, Refunding Series 2012A: 5.000%, 2/01/20 | No Opt. Call | BBB+ | 297,594 |
| 290 | 5.000%, 2/01/27 | 2/22 at 100.00 | BBB+ | 319,020 |
| | 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 | 472,779 |
| 685 | 5.000%, 7/01/26 | 7/22 at 100.00 | A1 | 756,925 |
| 685 | 5.000%, 7/01/27 | 7/22 at 100.00 | A1 | 752,890 |
| 115 | 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 | A- | 120,736 |
| | 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+ | 152,268 |
| 135 | 5.250%, 12/01/19 | No Opt. Call | BBB+ | 145,576 |
| 165 | 5.000%, 12/01/32 | No Opt. Call | BBB+ | 195,162 |
| 735 | 5.000%, 12/01/37 | No Opt. Call | BBB+ | 878,119 |
| 3,660 | Total Arizona | | | 4,091,069 |
| | Arkansas – 0.6% | | | |
| 200 | Bryant School District 25, Saline County, Arkansas, General Obligation Bonds, Refunding & Construction Series 2017A, 3.000%, 2/01/32 (WI/DD, Settling 7/27/17) | 8/22 at 100.00 | Aa2 | 192,204 |
| 540 | Independence County, Arkansas, Pollution Control Revenue Bonds, Arkansas Power and Light Company Project, Series 2013, 2.375%, 1/01/21 | No Opt. Call | A | 555,503 |

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| | | | | |
|-----|-------------------------------------------------------------------------------------------------------------------------------|----------------|----|---------|
| 740 | Total Arkansas California – 6.3% | | | 747,707 |
| 300 | Alameda Corridor Transportation Authority, California, Revenue Bonds, Refunding Senior Lien Series 2013A, 5.000%, 10/01/23 | No Opt. Call | A | 354,432 |
| 390 | California Health Facilities Financing Authority, Revenue Bonds, El Camino Hospital, Series 2017, 3.750%, 2/01/32 | 2/27 at 100.00 | A+ | 400,113 |

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| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|-------------|-----------|
| | California (continued) | | | |
| \$ 500 | California Health Facilities Financing Authority, Revenue Bonds, Kaiser Permanente System, Green Series 2017A-1, 5.000%, 11/01/27 | No Opt. Call | AA- | \$627,375 |
| 275 | California Municipal Finance Authority, Charter School Revenue Bonds, Palmdale Aerospace Academy Project, Series 2016A, 144A, 5.000%, 7/01/31 | 7/26 at 100.00 | BB | 289,663 |
| 105 | California Pollution Control Financing Authority, Solid Waste Disposal Revenue Bonds, Waste Management Inc., Refunding Series 2015B-2, 3.125%, 11/01/40 (Alternative Minimum Tax) (Mandatory Put 11/03/25) | No Opt. Call | A- | 108,330 |
| 290 | California Pollution Control Financing Authority, Solid Waste Disposal Revenue Bonds, Waste Management Inc., Series 2015A-1, 3.375%, 7/01/25 (Alternative Minimum Tax) | No Opt. Call | A- | 305,822 |
| 205 | California Pollution Control Financing Authority, Solid Waste Disposal Revenue Bonds, Waste Management, Inc. Project, Refunding Series 2015B-1, 3.000%, 11/01/25 | No Opt. Call | A- | 212,181 |
| 525 | California State, General Obligation Bonds, Various Purpose Series 2010, 5.500%, 3/01/40 | 3/20 at 100.00 | AA- | 581,805 |
| 125 | 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 | BB+ | 138,750 |
| 250 | Delano, California, Certificates of Participation, Delano Regional Medical Center, Series 2012, 5.000%, 1/01/24 | 1/23 at 100.00 | BBB | 275,190 |
| 100 | Golden State Tobacco Securitization Corporation, California, Tobacco Settlement Asset-Backed Bonds, Series 2007A-1, 5.000%, 6/01/33 | 9/17 at 100.00 | B+ | 100,474 |
| 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 | 109,833 |
| 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 | 368,022 |
| 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 (4) | 2/28 at 100.00 | Aa1 | 948,330 |
| 2,000 | Palomar Pomerado Health, California, General Obligation Bonds, Series 2009A, 0.000%, 8/01/25 - AGC Insured | No Opt. Call | AA | 1,607,960 |
| 35 | Riverside County Transportation Commission, California, Toll Revenue Senior Lien Bonds, Series 2013A, 5.750%, 6/01/44 | 6/23 at 100.00 | BBB- | 39,636 |
| 2,000 | San Diego Community College District, California, General Obligation Bonds, Refunding Series 2011, 0.000%, 8/01/37 | No Opt. Call | Aaa | 965,260 |
| 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 | 467,809 |
| 215 | Washington Township Health Care District, California, Revenue Bonds, Refunding Series 2015A, 5.000%, 7/01/25 | No Opt. Call | Baa1 | 250,888 |

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|-------|-------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|------|-----------|
| 9,195 | Total California | | | 8,151,873 |
| | Colorado – 1.4% | | | |
| 250 | Colorado Health Facilities Authority, Colorado, Revenue Bonds, Catholic Health Initiatives, Series 2008D-3, 5.000%, 10/01/38 (Mandatory Put 11/12/21) | No Opt. Call | BBB+ | 277,813 |
| 300 | E-470 Public Highway Authority, Colorado, Senior Revenue Bonds, Series 2000B: 0.000%, 9/01/29 – NPMG Insured | No Opt. Call | A | 201,153 |
| 250 | 0.000%, 9/01/33 – NPMG Insured | No Opt. Call | A | 138,085 |
| 10 | E-470 Public Highway Authority, Colorado, Senior Revenue Bonds, Series 2007A-1, 5.250%, 9/01/18 – NPMG Insured | No Opt. Call | A | 10,424 |
| 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 | A | 371,500 |

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| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|-------------|-----------|
| | Colorado (continued) | | | |
| \$ 500 | Plaza Metropolitan District 1, Lakewood, Colorado, Tax Increment Revenue Bonds, Refunding Series 2013, 144A, 5.000%, 12/01/20 | No Opt. Call | N/R | \$534,815 |
| 210 | 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 | BBB+ | 231,947 |
| 2,520 | Total Colorado | | | 1,765,737 |
| | Connecticut – 0.8% | | | |
| 100 | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Healthcare Facility Expansion Church Home of Hartford Inc. Project, TEMPS-50 Series 2016B-2, 144A, 2.875%, 9/01/20 | 9/17 at 100.00 | BB | 99,443 |
| 905 | 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 | 904,547 |
| 1,005 | Total Connecticut | | | 1,003,990 |
| | Delaware – 0.1% | | | |
| 170 | Delaware Health Facilities Authority, Revenue Bonds, Nanticoke Memorial Hospital, Series 2013, 5.000%, 7/01/28 | 7/23 at 100.00 | BBB | 184,033 |
| | District of Columbia – 0.9% | | | |
| 120 | District of Columbia Student Dormitory Revenue Bonds, Provident Group - Howard Properties LLC Issue, Series 2013, 5.000%, 10/01/30 | 10/22 at 100.00 | BB+ | 117,466 |
| 935 | District of Columbia Tobacco Settlement Corporation, Tobacco Settlement Asset-Backed Bonds, Series 2001, 6.500%, 5/15/33 | No Opt. Call | Baa1 | 1,061,066 |
| 1,055 | Total District of Columbia | | | 1,178,532 |
| | Florida – 3.8% | | | |
| 300 | Cape Coral, Florida, Utility Improvement Assessment Bonds, Refunding Various Areas Series 2017, 3.000%, 9/01/28 – AGM Insured | No Opt. Call | AA | 299,361 |
| | Citizens Property Insurance Corporation, Florida, Coastal Account Senior Secured Bonds, Series 2015A-1: | | | |
| 555 | 5.000%, 6/01/22 | 12/21 at 100.00 | AA | 637,401 |
| 365 | 5.000%, 6/01/25 | 12/24 at 100.00 | AA | 440,993 |
| 200 | Citizens Property Insurance Corporation, Florida, High-Risk Account Revenue Bonds, Coastal Account Senior Secured Series 2011A-1, 5.000%, 6/01/18 | No Opt. Call | AA | 207,186 |
| | Citizens Property Insurance Corporation, Florida, Personal and Commercial Lines Account Bonds, Senior Secured Series 2012A-1: | | | |
| 50 | 5.000%, 6/01/18 | No Opt. Call | AA | 51,797 |
| 455 | 5.000%, 6/01/20 | No Opt. Call | AA | 502,197 |
| | Collier County Educational Facilities Authority, Florida, Revenue Bonds, Hodges University, Refunding Series 2013: | | | |
| 90 | 4.750%, 11/01/23 | No Opt. Call | BBB- | 94,723 |
| 370 | 6.000%, 11/01/33 | 11/23 at 100.00 | BBB- | 417,674 |
| | Miami-Dade County, Florida, Public Facilities Revenue Bonds, Jackson Health System, Series 2009: | | | |
| 10 | 5.500%, 6/01/29 (Pre-refunded 6/01/19) – AGM Insured | 6/19 at 100.00 | AA (5) | 10,843 |

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| | | | | |
|-----|------------------------------------------------------------------------------------------------------------------|----------------|--------|---------|
| 10 | 5.625%, 6/01/34 (Pre-refunded 6/01/19) – AGC Insured | 6/19 at 100.00 | AA (5) | 10,867 |
| 625 | North Sumter County Utility Dependent District, Florida, Utility Revenue Bonds, Series 2010, 5.000%, 10/01/20 | No Opt. Call | A | 667,725 |

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| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|-------------|-----------|
| | Florida (continued) | | | |
| \$ 90 | Palm Beach County Health Facilities Authority, Florida, Hospital Revenue Bonds, BRCH Corporation Obligated Group, Refunding Series 2014, 5.000%, 12/01/31 | 12/24 at 100.00 | BBB+ | \$99,495 |
| 720 | South Miami Health Facilities Authority, Florida, Hospital Revenue, Baptist Health System Obligation Group, Refunding Series 2007, 5.000%, 8/15/27 | 8/17 at 100.00 | AA- | 723,629 |
| | 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+ | 137,953 |
| 350 | 5.000%, 9/01/23 | 9/22 at 100.00 | A+ | 399,525 |
| 185 | 5.000%, 9/01/25 | 9/22 at 100.00 | A+ | 213,072 |
| 4,495 | Total Florida | | | 4,914,441 |
| | Georgia – 0.9% | | | |
| 180 | Cherokee County Water and Sewerage Authority, Georgia, Revenue Bonds, Series 1995, 5.200%, 8/01/25 (Pre-refunded 8/01/22) – NPS/22 | 8/01 at 100.00 | A (5) | 196,393 |
| | Insured | | | |
| 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 | 1,020,852 |
| 1,080 | Total Georgia | | | 1,217,245 |
| | Guam – 0.3% | | | |
| 140 | Guam Government Waterworks Authority, Water and Wastewater System Revenue Bonds, Series 2013, 5.500%, 7/01/43 | 7/23 at 100.00 | A- | 155,442 |
| 150 | Guam International Airport Authority, Revenue Bonds, Series 2013C, 6.375%, 10/01/43 (Alternative Minimum Tax) | 10/23 at 100.00 | BBB | 171,486 |
| 290 | Total Guam | | | 326,928 |
| | Hawaii – 1.4% | | | |
| 200 | Hawaii Department of Budget and Finance, Special Purpose Revenue Bonds, Hawaii Pacific University, Series 2013A, 6.250%, 7/01/27 | 7/23 at 100.00 | BB | 212,934 |
| 1,000 | Hawaii Department of Budget and Finance, Special Purpose Revenue Bonds, Hawaiian Electric Company, Inc. and Subsidiary Projects, Series 2017A, 3.100%, 5/01/26 (Alternative Minimum Tax) | No Opt. Call | A- | 1,007,530 |
| 20 | Hawaii Department of Budget and Finance, Special Purpose Revenue Bonds, Queens Health Systems, Series 2015A, 5.000%, 7/01/29 | 7/25 at 100.00 | AA- | 23,440 |
| 510 | Hawaiian Electric Company Inc. and Its Subsidiaries, Special Purpose Revenue Bonds, Department of Budget and Finance of the State of Hawaii, Series 2015, 3.250%, 1/01/25 (Alternative Minimum Tax) | No Opt. Call | A- | 532,109 |
| 1,730 | Total Hawaii | | | 1,776,013 |
| | Idaho – 0.4% | | | |
| 565 | Nez Perce County, Idaho, Pollution Control Revenue Bonds, Potlatch Corporation Project, Refunding Series 2016, 2.750%, | No Opt. Call | Ba1 | 546,717 |

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10/01/24

Illinois – 17.0%

Cary, Illinois, Special Tax Bonds, Special Service Area 1,
Refunding Series 2016:

| | | | | |
|----|-------------------------------|----------------|----|--------|
| 10 | 2.150%, 3/01/23 – BAM Insured | No Opt. Call | AA | 9,883 |
| 10 | 2.350%, 3/01/24 – BAM Insured | No Opt. Call | AA | 9,867 |
| 25 | 2.700%, 3/01/26 – BAM Insured | 3/25 at 100.00 | AA | 24,598 |
| 25 | 2.900%, 3/01/28 – BAM Insured | 3/25 at 100.00 | AA | 24,069 |
| 25 | 3.050%, 3/01/30 – BAM Insured | 3/25 at 100.00 | AA | 24,114 |

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| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|-------------|-----------|
| | Illinois (continued) | | | |
| | Cary, Illinois, Special Tax Bonds, Special Service Area 2, Refunding Series 2016: | | | |
| \$ 15 | 2.150%, 3/01/23 – BAM Insured | No Opt. Call | AA | \$14,825 |
| 15 | 2.350%, 3/01/24 – BAM Insured | No Opt. Call | AA | 14,800 |
| 25 | 2.700%, 3/01/26 – BAM Insured | 3/25 at 100.00 | AA | 24,598 |
| 35 | 2.900%, 3/01/28 – BAM Insured | 3/25 at 100.00 | AA | 33,880 |
| 40 | 3.050%, 3/01/30 – BAM Insured | 3/25 at 100.00 | AA | 38,388 |
| 1,215 | Chicago Board of Education, Illinois, General Obligation Bonds, Dedicated Capital Improvement Revenues, Series 2016, 6.000%, 4/01/46 | 4/27 at 100.00 | A | 1,280,902 |
| 235 | Chicago Board of Education, Illinois, General Obligation Bonds, Dedicated Revenues, Refunding Series 2010F, 5.000%, 12/01/17 | No Opt. Call | B+ | 232,998 |
| 300 | Chicago, Illinois, General Airport Revenue Bonds, O'Hare International Airport, Senior Lien Refunding Series 2015A, 5.000%, 1/01/33 (Alternative Minimum Tax) | 1/25 at 100.00 | A | 334,707 |
| 75 | Chicago, Illinois, General Obligation Bonds, Project and Refunding Series 2009C, 5.000%, 1/01/27 | 1/19 at 100.00 | BBB+ | 74,776 |
| | Chicago, Illinois, General Obligation Bonds, Refunding Series 2016C: | | | |
| 200 | 5.000%, 1/01/23 | No Opt. Call | BBB+ | 203,268 |
| 225 | 5.000%, 1/01/24 | No Opt. Call | BBB+ | 227,864 |
| 190 | 5.000%, 1/01/25 | No Opt. Call | BBB+ | 190,707 |
| 55 | 5.000%, 1/01/26 | No Opt. Call | BBB+ | 55,265 |
| 325 | Cook County, Illinois, General Obligation Bonds, Refunding Series 2012C, 5.000%, 11/15/21 | No Opt. Call | AA- | 361,601 |
| 185 | Cook County, Illinois, General Obligation Bonds, Refunding Series 2016A, 5.000%, 11/15/20 | No Opt. Call | AA- | 202,277 |
| 1,997 | Huntley, Illinois, Special Service Area 9, Special Tax Bonds, Series 2007, 5.100%, 3/01/28 – AGC Insured | 9/17 at 100.00 | AA | 2,003,750 |
| 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 | 630,681 |
| 455 | Illinois Finance Authority, Revenue Bonds, Centegra Health System, Series 2012, 5.000%, 9/01/27 | 9/22 at 100.00 | BBB | 494,621 |
| 560 | Illinois Finance Authority, Revenue Bonds, Centegra Health System, Series 2014A, 4.625%, 9/01/39 | 9/24 at 100.00 | BBB | 573,003 |
| 275 | Illinois Finance Authority, Revenue Bonds, Northwest Community Hospital, Series 2008A, 5.500%, 7/01/38 (Pre-refunded 7/01/18) | 7/18 at 100.00 | A+ (5) | 287,543 |
| 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 (5) | 906,518 |
| 1,850 | Illinois Finance Authority, Revenue Bonds, Presence Health Network, Series 2016C, 4.000%, 2/15/24 | No Opt. Call | BBB | 1,975,855 |
| 250 | Illinois Finance Authority, Revenue Bonds, Roosevelt University, Series 2007, 5.250%, 4/01/22 | 9/17 at 100.00 | Ba2 | 250,102 |
| | Illinois State, General Obligation Bonds, February Series 2014: | | | |

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|-----|-----------------|----------------|-----|---------|
| 370 | 5.000%, 2/01/25 | 2/24 at 100.00 | BBB | 384,915 |
| 325 | 5.000%, 2/01/26 | 2/24 at 100.00 | BBB | 335,579 |

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| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|-------------|------------|
| | Illinois (continued) | | | |
| | Illinois State, General Obligation Bonds, Refunding Series 2012: | | | |
| \$ 390 | 5.000%, 8/01/20 | No Opt. Call | BBB | \$404,992 |
| 335 | 5.000%, 8/01/21 | No Opt. Call | BBB | 349,191 |
| 1,000 | 5.000%, 8/01/22 | No Opt. Call | BBB | 1,045,500 |
| 320 | 5.000%, 8/01/23 | No Opt. Call | BBB | 334,342 |
| 300 | Illinois State, General Obligation Bonds, Series 2012A, 4.000%, 1/01/20 | No Opt. Call | BBB | 303,420 |
| | Illinois State, General Obligation Bonds, Series 2013: | | | |
| 280 | 5.500%, 7/01/25 | 7/23 at 100.00 | BBB | 299,138 |
| 240 | 5.500%, 7/01/26 | 7/23 at 100.00 | BBB | 255,226 |
| 470 | Illinois Toll Highway Authority, Toll Highway Revenue Bonds, Refunding Senior Lien Series 2016A, 5.000%, 12/01/31 | 1/26 at 100.00 | AA- | 541,228 |
| 450 | Illinois Toll Highway Authority, Toll Highway Revenue Bonds, Senior Lien Series 2015B, 5.000%, 1/01/37 | 1/26 at 100.00 | AA- | 509,166 |
| 1,380 | Kane & DeKalb Counties Community Unit School District 301, Illinois, General Obligation Bonds, Series 2006, 0.000%, 12/01/18 – NCFG Insured | No Opt. Call | Aa2 | 1,349,819 |
| 1,000 | Peoria Public Building Commission, Illinois, School District Facility Revenue Bonds, Peoria County School District 150 Project, Series 2009A, 0.000%, 12/01/22 – AGC Insured | 12/18 at 79.62 | AA | 778,460 |
| | Railsplitter Tobacco Settlement Authority, Illinois, Tobacco Settlement Revenue Bonds, Series 2010: | | | |
| 725 | 5.000%, 6/01/19 | No Opt. Call | A | 774,822 |
| 1,025 | 5.250%, 6/01/21 | No Opt. Call | A | 1,167,823 |
| 60 | 6.250%, 6/01/24 | 9/17 at 100.00 | A | 61,253 |
| 310 | 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 | 337,323 |
| | Southwestern Illinois Development Authority, Health Facility Revenue Bonds, Memorial Group, Inc., Series 2013: | | | |
| 50 | 7.250%, 11/01/33 | 11/23 at 100.00 | AA | 66,979 |
| 95 | 7.250%, 11/01/36 | 11/23 at 100.00 | AA | 127,261 |
| 200 | 7.625%, 11/01/48 | 11/23 at 100.00 | AA | 272,420 |
| | Springfield, Illinois, Electric Revenue Bonds, Senior Lien Series 2015: | | | |
| 230 | 5.000%, 3/01/33 | 3/25 at 100.00 | A | 258,948 |
| 145 | 5.000%, 3/01/34 – AGM Insured | 3/25 at 100.00 | AA | 163,566 |
| 500 | Sterling, Whiteside County, Illinois, General Obligation Bonds, Alternate Revenue Source, Series 2012, 4.000%, 11/01/22 | No Opt. Call | A+ | 549,915 |
| 355 | Will, Grundy, Kendall, LaSalle, Kankakee, Livingston and Cook Counties Community College District 525 Joliet Junior College, Illinois, General Obligation Bond, Series 2008, 5.750%, 6/01/28 | 6/18 at 100.00 | AA | 368,650 |
| 455 | Williamson & Johnson Counties Community Unit School District 2, Marion, Illinois, Limited Tax General Obligation Lease Certificates, Series 2011, 7.000%, 10/15/22 | 10/19 at 103.00 | BBB+ | 496,928 |
| 21,142 | Total Illinois | | | 22,042,324 |

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Indiana – 2.2%

| | | | |
|-----|-----------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------|---------|
| 140 | Indiana Finance Authority, Educational Facilities Revenue Bonds, Drexel Foundation For Educational Excellence, Inc., Series 2009A, 6.000%, 10/01/21 | 10/19 at 100.00 B- | 139,693 |
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| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|-------------|-----------|
| | Indiana (continued) | | | |
| \$ 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 | CCC- | \$186,342 |
| 140 | Indianapolis, Indiana, Thermal Energy System Revenue Bonds, Refunding First Lien Series 2014A, 5.000%, 10/01/31 | 10/24 at 100.00 | A | 160,282 |
| 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 | A | 272,080 |
| 250 | Lake County Building Corporation, Indiana, First Mortgage Bonds, Series 2012, 4.750%, 2/01/21 | No Opt. Call | N/R | 262,085 |
| 250 | Vanderburgh County, Indiana, Redevelopment District Tax Increment Revenue bonds, Refunding Series 2014, 5.000%, 2/01/29 | 8/24 at 100.00 | A | 288,667 |
| 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 | A1 | 870,026 |
| 600 | Whiting, Indiana, Environmental Facilities Revenue Bonds, BP Products North America Inc. Project, Series 2015, 5.000%, 11/01/45 (Alternative Minimum Tax) (Mandatory Put 11/01/22) | No Opt. Call | A1 | 686,268 |
| 2,675 | Total Indiana | | | 2,865,443 |
| | Iowa – 1.1% | | | |
| 500 | Ames, Iowa, Hospital Revenue Bonds, Mary Greeley Medical Center, Series 2011, 5.250%, 6/15/27 (Pre-refunded 6/15/20) | 6/20 at 100.00 | A2 (5) | 558,550 |
| | Iowa Finance Authority, Iowa, Midwestern Disaster Area Revenue Bonds, Iowa Fertilizer Company Project, Series 2013: | | | |
| 220 | 5.000%, 12/01/19 | No Opt. Call | B | 225,744 |
| 215 | 5.500%, 12/01/22 | 12/18 at 100.00 | B | 219,530 |
| 200 | 5.250%, 12/01/25 | 12/23 at 100.00 | B | 207,036 |
| 185 | Iowa Finance Authority, Iowa, Midwestern Disaster Area Revenue Bonds, Iowa Fertilizer Company Project, Series 2016, 144A, 5.875%, 12/01/27 | 6/19 at 105.00 | B | 191,978 |
| 1,320 | Total Iowa | | | 1,402,838 |
| | Kansas – 0.4% | | | |
| 380 | University of Kansas Hospital Authority, Health Facilities Revenue Bonds, KU Health System, Series 2017A, 3.250%, 3/01/32 | 3/27 at 100.00 | AA- | 379,107 |
| 105 | Wyandotte County/Kansas City Unified Government, Kansas, Utility System Revenue Bonds, Refunding & Improvement Series 2014A, 5.000%, 9/01/22 | No Opt. Call | A+ | 121,849 |
| 485 | Total Kansas | | | 500,956 |
| | Kentucky – 1.4% | | | |
| 550 | Kentucky Economic Development Finance Authority, Hospital Revenue Bonds, Owensboro Health, Refunding Series 2017A, 5.000%, 6/01/31 | 6/27 at 100.00 | BBB | 618,134 |
| 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 | 356,468 |
| 500 | | No Opt. Call | BBB- | 500,045 |

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| | | | | |
|-------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------|-----|-----------|
| | Kentucky Public Transportation Infrastructure Authority, First Tier Toll Revenue Bonds, Downtown Crossing Project, Series 2013A, 5.000%, 7/01/17 | | | |
| 340 | Lexington-Fayette Urban County Government Public Facilities Corporation, Kentucky State Lease Revenue Bonds, Eastern State Hospital Project, Series 2011A, 5.250%, 6/01/29 | 6/21 at 100.00 | Aa3 | 378,743 |
| 1,740 | Total Kentucky | | | 1,853,390 |

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| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|-------------|-----------|
| | Louisiana – 3.1% | | | |
| \$ 240 | De Soto Parrish, Louisiana, Pollution Control Revenue Bonds, Southwestern Electric Power Company Project, Refunding Series 2010, 1.600%, 1/01/19 | No Opt. Call | A- | \$240,022 |
| 445 | Jefferson Parish Hospital Service District 2, Louisiana, Hospital Revenue Bonds, East Jefferson General Hospital, Refunding Series 2011, 6.375%, 7/01/41 | 7/21 at 100.00 | BB | 489,050 |
| 175 | Louisiana Citizens Property Insurance Corporation, Assessment Revenue Bonds, Series 2006-C1: 5.875%, 6/01/23 (Pre-refunded 6/01/18) | 6/18 at 100.00 | AA (5) | 182,976 |
| 10 | 6.000%, 6/01/24 (Pre-refunded 6/01/18) | 6/18 at 100.00 | AA (5) | 10,467 |
| 1,000 | Louisiana Local Government Environmental Facilities and Community Development Authority, Revenue Bonds, Woman's Hospital Foundation Project, Refunding Series 2017A, 3.250%, 10/01/32 | 10/27 at 100.00 | A | 978,730 |
| 150 | Louisiana Public Facilities Authority, Revenue Bonds, Ochsner Clinic Foundation Project, Refunding Series 2016, 5.000%, 5/15/29 | 5/26 at 100.00 | A3 | 174,414 |
| 100 | Louisiana Public Facilities Authority, Revenue Bonds, Ochsner Clinic Foundation Project, Refunding Series 2017, 5.000%, 5/15/30 | 5/27 at 100.00 | A3 | 116,506 |
| 525 | Louisiana Public Facilities Authority, Revenue Bonds, Ochsner Clinic Foundation Project, Series 2015: 5.000%, 5/15/22 | No Opt. Call | A3 | 603,745 |
| 335 | 5.000%, 5/15/24 | No Opt. Call | A3 | 397,960 |
| 110 | New Orleans, Louisiana, General Obligation Bonds, Refunding Series 2015, 5.000%, 12/01/25 | No Opt. Call | AA- | 132,535 |
| 100 | New Orleans, Louisiana, Sewerage Service Revenue Bonds, Series 2015, 5.000%, 6/01/32 | 6/25 at 100.00 | A | 114,914 |
| 590 | 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 | 623,990 |
| 3,780 | Total Louisiana | | | 4,065,309 |
| | Maine – 0.0% | | | |
| 35 | Portland, Maine, General Airport Revenue Bonds, Refunding Series 2013, 5.000%, 7/01/22 | No Opt. Call | BBB+ | 40,218 |
| | Maryland – 0.3% | | | |
| 335 | Baltimore, Maryland, Convention Center Hotel Revenue Bonds, Refunding Series 2017, 5.000%, 9/01/30 | 9/27 at 100.00 | BBB- | 386,664 |
| | Massachusetts – 1.1% | | | |
| 200 | Massachusetts Development Finance Agency Revenue Bonds, Lawrence General Hospital Issue, Series 2014A, 5.000%, 7/01/27 | 7/24 at 100.00 | BBB- | 219,208 |
| 500 | Massachusetts Development Finance Agency, Revenue Bonds, Orchard Cove, Series 2007, 5.000%, 10/01/19 | 10/17 at 100.00 | N/R | 502,670 |
| | Massachusetts Port Authority, Special Facilities Revenue Bonds, Delta Air Lines Inc., Series 2001A: | | | |
| 100 | 5.200%, 1/01/20 – AMBAC Insured (Alternative Minimum Tax) | 9/17 at 100.00 | N/R | 100,378 |
| 470 | 5.000%, 1/01/27 – AMBAC Insured (Alternative Minimum Tax) | 7/17 at 100.00 | N/R | 474,540 |
| 70 | | 8/17 at 100.00 | AA+ (5) | 70,370 |

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Massachusetts School Building Authority, Dedicated Sales Tax
Revenue Bonds, Series 2007A, 5.000%, 8/15/20 (Pre-refunded
8/15/17) – AMBAC Insured

1,340

Total Massachusetts

1,367,166

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| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|-------------|-----------|
| | Michigan – 1.1% | | | |
| \$ 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 | \$296,512 |
| 150 | Detroit, Michigan, Senior Lien Sewerage Disposal System Revenue Bonds, Series 2001B, 5.500%, 7/01/29 – FGIC Insured | No Opt. Call | A | 181,413 |
| 150 | Michigan Finance Authority, Local Government Loan Program Revenue Bonds, Detroit Water & Sewerage Department Sewerage Disposal System Local Project, Second Lien Series 2015C, 5.000%, 7/01/34 | 7/25 at 100.00 | A- | 165,366 |
| 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 | 798,553 |
| 1,405 | Total Michigan | | | 1,441,844 |
| | Missouri – 1.2% | | | |
| 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+ | 109,769 |
| 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+ | 30,537 |
| 1,070 | Saint Louis, Missouri, Airport Revenue Bonds, Lambert-St. Louis International Airport, Series 2005, 5.500%, 7/01/19 – NPMFG Insured | No Opt. Call | A | 1,155,899 |
| 185 | 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+ (5) | 202,146 |
| 1,385 | Total Missouri | | | 1,498,351 |
| | Montana – 0.3% | | | |
| 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 | 271,859 |
| 110 | University of Montana, Revenue Bonds, Series 1996D, 5.375%, 5/15/19 – NPMFG Insured (ETM) | No Opt. Call | A (5) | 115,820 |
| 370 | Total Montana | | | 387,679 |
| | Nebraska – 0.1% | | | |
| 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- | 110,993 |
| | Nevada – 2.3% | | | |
| 1,470 | Clark County, Nevada, Airport Revenue Bonds, Subordinate Lien Series 2010B, 5.750%, 7/01/42 | 1/20 at 100.00 | Aa3 | 1,633,655 |
| 250 | Las Vegas Redevelopment Agency, Nevada, Tax Increment Revenue Bonds, Series 2009A, 8.000%, 6/15/30 (Pre-refunded 6/15/19) | 6/19 at 100.00 | BBB+ (5) | 283,092 |
| 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 | 53,609 |
| 175 | Washoe County, Nevada, Gas and Water Facilities Revenue Bonds, Sierra Pacific Power Company, Refunding Series 2016B, 3.000%, | No Opt. Call | A+ | 184,000 |

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| | | | | |
|-------|-----------------------------------------------------------------|----------------|----|-----------|
| | 3/01/36 (Mandatory Put 6/01/22) | | | |
| | Washoe County, Nevada, General Obligation Bonds, Reno-Sparks | | | |
| 775 | Convention & Visitors Authority, Refunding Series 2011, 5.000%, | 7/21 at 100.00 | AA | 880,648 |
| | 7/01/23 | | | |
| 2,720 | Total Nevada | | | 3,035,004 |
| | New Hampshire – 0.1% | | | |
| | Business Finance Authority of the State of New Hampshire, Water | | | |
| 105 | Facility Revenue Bonds, Pennichuck Water Works, Inc. Project | 1/26 at 100.00 | A+ | 108,174 |
| | ,Series 2015A, 4.250%, 1/01/36 (Alternative Minimum Tax) | | | |

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| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|-------------|-----------|
| | New Jersey – 7.7% | | | |
| \$ 500 | Camden County Improvement Authority, New Jersey, Health Care Redevelopment Revenue Bonds, Cooper Health System Obligated Group Issue, Refunding Series 2014A, 5.000%, 2/15/30 | 2/24 at 100.00 | BBB+ | \$555,420 |
| 300 | 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- | 328,803 |
| | New Jersey Economic Development Authority, Cigarette Tax Revenue Refunding Bonds, Series 2012: | | | |
| 150 | 4.000%, 6/15/19 | No Opt. Call | BBB+ | 154,754 |
| 280 | 5.000%, 6/15/20 | No Opt. Call | BBB+ | 299,536 |
| 150 | 5.000%, 6/15/21 | No Opt. Call | BBB+ | 163,188 |
| 335 | 5.000%, 6/15/22 | No Opt. Call | BBB+ | 369,475 |
| 375 | 5.000%, 6/15/23 | 6/22 at 100.00 | BBB+ | 410,842 |
| 210 | 5.000%, 6/15/24 | 6/22 at 100.00 | BBB+ | 228,965 |
| 510 | 5.000%, 6/15/25 | 6/22 at 100.00 | BBB+ | 552,906 |
| 150 | 5.000%, 6/15/26 | 6/22 at 100.00 | BBB+ | 161,678 |
| 100 | 4.250%, 6/15/27 | 6/22 at 100.00 | BBB+ | 103,311 |
| 300 | 5.000%, 6/15/28 | 6/22 at 100.00 | BBB+ | 321,354 |
| 220 | New Jersey Economic Development Authority, Private Activity Bonds, The Goethals Bridge Replacement Project, Series 2013, 5.000%, 1/01/28 (Alternative Minimum Tax) | 1/24 at 100.00 | BBB | 243,967 |
| 1,000 | New Jersey Economic Development Authority, School Facilities Construction Financing Program Bonds, Refunding Series 2015XX, 5.000%, 6/15/27 | 6/25 at 100.00 | A- | 1,055,270 |
| | New Jersey Health Care Facilities Financing Authority, State Contract Bonds, Hospital Asset Transformation Program, Series 2008A: | | | |
| 40 | 5.250%, 10/01/38 (Pre-refunded 10/01/18) | 10/18 at 100.00 | N/R (5) | 42,162 |
| 75 | 5.250%, 10/01/38 | 10/18 at 100.00 | BBB+ | 76,508 |
| 1,095 | New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Senior Lien Series 2017-1A, 3.750%, 12/01/31 (Alternative Minimum Tax) | 12/26 at 100.00 | Aaa | 1,096,664 |
| 1,280 | New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Capital Appreciation Series 2010A, 0.000%, 12/15/33 | No Opt. Call | A- | 561,933 |
| 1,590 | New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Series 2010D, 5.000%, 12/15/23 | No Opt. Call | A- | 1,719,680 |
| 330 | New Jersey Turnpike Authority, Revenue Bonds, Series 2012B, 5.000%, 1/01/19 | No Opt. Call | A+ | 348,978 |
| 270 | Salem County Pollution Control Financing Authority, New Jersey, Pollution Control Revenue Bonds, Chambers Project, Refunding Series 2014A, 5.000%, 12/01/23 (Alternative Minimum Tax) | No Opt. Call | BBB- | 293,606 |
| 250 | South Jersey Port Corporation, New Jersey, Marine Terminal Revenue Bonds, Refunding Series 2012Q, 3.000%, 1/01/22 | No Opt. Call | Baa1 | 245,242 |

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Tobacco Settlement Financing Corporation, New Jersey, Tobacco
Settlement Asset-Backed Bonds, Series 2007-1A:

| | | | | |
|--------|------------------|----------------|------|-----------|
| 190 | 4.500%, 6/01/23 | 9/17 at 100.00 | BBB+ | 191,123 |
| 230 | 4.625%, 6/01/26 | 9/17 at 100.00 | BBB | 230,582 |
| 160 | 4.750%, 6/01/34 | 9/17 at 100.00 | BB- | 159,203 |
| 70 | 5.000%, 6/01/41 | 9/17 at 100.00 | B | 69,074 |
| 10,160 | Total New Jersey | | | 9,984,224 |

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| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|-------------|-----------|
| | New Mexico – 1.0% | | | |
| \$ 715 | Farmington, New Mexico, Pollution Control Revenue Bonds, Southern California Edison Company - Four Corners Project, Refunding Series 2005A, 1.875%, 4/01/29 (Mandatory Put 4/01/20) | No Opt. Call | Aa3 | \$722,486 |
| 490 | New Mexico Municipal Energy Acquisition Authority, Gas Supply Revenue Bonds, Refunding Sub-Series 2014A, 5.000%, 11/01/39 (Mandatory Put 8/01/19) | 8/19 at 100.00 | A1 | 524,021 |
| 1,205 | Total New Mexico | | | 1,246,507 |
| | New York – 4.7% | | | |
| 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 (Pre-refunded 1/15/20) | 1/20 at 100.00 | AA+ (5) | 247,053 |
| 210 | Buffalo and Erie County Industrial Land Development Corporation, New York, Revenue Bonds, Catholic Health System, Inc. Project, Series 2015: 5.000%, 7/01/23 | No Opt. Call | BBB+ | 242,773 |
| 195 | 5.000%, 7/01/24 | No Opt. Call | BBB+ | 228,053 |
| 200 | Dormitory Authority of the State of New York, Revenue Bonds, Orange Regional Medical Center Obligated Group, Series 2017, 144A, 5.000%, 12/01/28 | 6/27 at 100.00 | Baa3 | 228,480 |
| 775 | Dormitory Authority of the State of New York, State University Educational Facilities Revenue Bonds, Third General Resolution, Series 2012A, 5.000%, 5/15/25 | 5/22 at 100.00 | AA | 899,108 |
| 260 | Hudson Yards Infrastructure Corporation, New York, Revenue Bonds, Senior Fiscal 2012 Series 2011A: 5.750%, 2/15/47 (Pre-refunded 2/15/21) | 2/21 at 100.00 | Aa3 (5) | 301,387 |
| 175 | 5.750%, 2/15/47 | 2/21 at 100.00 | AA- | 200,935 |
| | Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2000A: | | | |
| 240 | 0.000%, 6/01/22 – AGM Insured | No Opt. Call | AA | 221,095 |
| 170 | 0.000%, 6/01/24 – AGM Insured | No Opt. Call | AA | 147,070 |
| 835 | New York State Energy Research and Development Authority, Pollution Control Revenue Bonds, New York State Electric and Gas Corporation, Series 2005A, 2.375%, 7/01/26 (Alternative Minimum Tax) (Mandatory Put 5/01/20) | No Opt. Call | A | 849,638 |
| 500 | New York State Thruway Authority, General Revenue Junior Indebtedness Obligations, Series 2013A, 5.000%, 5/01/19 | No Opt. Call | A- | 534,745 |
| 60 | New York Transportation Development Corporation, New York, Special Facility Revenue Refunding Bonds, Terminal One Group Association, L.P. Project, Series 2015: 5.000%, 1/01/22 (Alternative Minimum Tax) | No Opt. Call | A- | 67,907 |
| 60 | 5.000%, 1/01/23 (Alternative Minimum Tax) | No Opt. Call | A- | 68,796 |
| 240 | New York Transportation Development Corporation, Special Facilities Bonds, LaGuardia Airport Terminal B Redevelopment Project, Series 2016A: 4.000%, 7/01/31 (Alternative Minimum Tax) | 7/24 at 100.00 | BBB | 249,437 |
| 135 | 4.000%, 7/01/32 (Alternative Minimum Tax) | 7/24 at 100.00 | BBB | 139,925 |

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|-----|---------------------------------------------------------|----------------|-----|---------|
| 175 | 4.000%, 7/01/33 (Alternative Minimum Tax) | 7/24 at 100.00 | BBB | 180,898 |
| 185 | 5.000%, 7/01/34 (Alternative Minimum Tax) | 7/24 at 100.00 | BBB | 203,670 |
| 260 | 4.000%, 7/01/35 – AGM Insured (Alternative Minimum Tax) | 7/24 at 100.00 | AA | 268,174 |
| 85 | 4.000%, 7/01/41 (Alternative Minimum Tax) | 7/24 at 100.00 | BBB | 84,610 |
| 275 | 5.000%, 7/01/46 (Alternative Minimum Tax) | 7/24 at 100.00 | BBB | 299,175 |

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| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|-------------|------------|
| | New York (continued) | | | |
| \$ 400 | Triborough Bridge and Tunnel Authority, New York, General Purpose Revenue Bonds, Refunding Series 2013B, 5.000%, 11/15/21 | No Opt. Call | AA- | \$ 465,008 |
| 5,655 | Total New York | | | 6,127,937 |
| | North Carolina – 1.3% | | | |
| 1,315 | North Carolina Municipal Power Agency 1, Catawba Electric Revenue Bonds, Series 2015C, 5.000%, 1/01/29 | 1/26 at 100.00 | A | 1,567,638 |
| 250 | North Carolina Turnpike Authority, Monroe Expressway Toll Revenue Bonds, Capital Appreciation Series 2017C, 0.000%, 7/01/27 | 7/26 at 96.08 | BBB- | 176,225 |
| 1,565 | Total North Carolina | | | 1,743,863 |
| | North Dakota – 0.7% | | | |
| | 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 (5) | 228,604 |
| 650 | 5.000%, 7/01/31 (Pre-refunded 7/01/21) | 7/21 at 100.00 | N/R (5) | 742,963 |
| 850 | Total North Dakota | | | 971,567 |
| | Ohio – 5.1% | | | |
| | Buckeye Tobacco Settlement Financing Authority, Ohio, Tobacco Settlement Asset-Backed Revenue Bonds, Senior Lien, Series 2007A-2: | | | |
| 1,835 | 5.125%, 6/01/24 | 9/17 at 100.00 | B- | 1,776,904 |
| 100 | 5.375%, 6/01/24 | 9/17 at 100.00 | B- | 97,091 |
| 725 | 5.875%, 6/01/30 | 9/17 at 100.00 | B- | 715,358 |
| 100 | 5.750%, 6/01/34 | 9/17 at 100.00 | B- | 97,257 |
| 480 | Fairfield County, Ohio, Hospital Facilities Revenue Bonds, Fairfield Medical Center Project, Series 2013, 5.000%, 6/15/43 | 6/23 at 100.00 | Baa2 | 509,395 |
| | Lake County, Ohio, Hospital Facilities Revenue Bonds, Lake Hospital System, Inc., Refunding Series 2008C: | | | |
| 225 | 5.500%, 8/15/24 (Pre-refunded 8/15/18) | 8/18 at 100.00 | N/R (5) | 236,257 |
| 50 | 5.500%, 8/15/24 | 8/18 at 100.00 | A3 | 52,301 |
| | New Albany Community Authority, Ohio, Community Facilities Revenue Refunding Bonds, Series 2012C: | | | |
| 25 | 4.000%, 10/01/18 | No Opt. Call | Aa3 | 25,764 |
| 30 | 4.000%, 10/01/19 | No Opt. Call | Aa3 | 31,538 |
| 40 | 4.000%, 10/01/20 | No Opt. Call | Aa3 | 42,721 |
| 45 | 5.000%, 10/01/21 | No Opt. Call | Aa3 | 50,505 |
| 35 | 5.000%, 10/01/22 | No Opt. Call | Aa3 | 39,994 |
| 10 | Ohio Air Quality Development Authority, Ohio, Air Quality Development Revenue Bonds, FirstEnergy Generation Corporation Project, Series 2009A, 5.700%, 8/01/20 | No Opt. Call | Caa1 | 4,250 |
| 175 | Ohio Air Quality Development Authority, Ohio, Pollution Control Revenue Bonds, FirstEnergy Generation Corporation Project, Refunding Series 2009B, 3.100%, 3/01/23 (Mandatory Put 3/01/19) | No Opt. Call | Caa1 | 74,375 |
| 260 | Ohio Air Quality Development Authority, Ohio, Pollution Control Revenue Bonds, FirstEnergy Generation Corporation Project, | No Opt. Call | B1 | 257,195 |

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Refunding Series 2009C, 5.625%, 6/01/18

Ohio Air Quality Development Authority, Ohio, Pollution Control

425 Revenue Bonds, FirstEnergy Generation Project, Refunding Series No Opt. Call Caa1 180,625
2006A, 3.750%, 12/01/23 (Mandatory Put 12/03/18)

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| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|-------------|-----------|
| | Ohio (continued) | | | |
| \$ 90 | Ohio Air Quality Development Authority, Ohio, Pollution Control Revenue Bonds, FirstEnergy Nuclear Generation Corporation Project, Refunding Series 2010A, 3.125%, 7/01/33 (Mandatory Put 7/01/18) | No Opt. Call | Caa1 | \$38,250 |
| 130 | Ohio Air Quality Development Authority, Ohio, Pollution Control Revenue Bonds, FirstEnergy Nuclear Generation Project, Refunding Series 2006B, 3.625%, 12/01/33 (Mandatory Put 6/01/20) | No Opt. Call | Caa1 | 55,250 |
| 2,000 | Ohio Turnpike Commission, Turnpike Revenue Bonds, Infrastructure Projects, Junior Lien Convertible Series 2013A-3, 0.000%, 2/15/34 (4) | 2/31 at 100.00 | A+ | 1,911,240 |
| 230 | Ohio Water Development Authority, Pollution Control Revenue Refunding Bonds, FirstEnergy Nuclear Generating Corporation Project, Series 2005B, 4.000%, 1/01/34 (Mandatory Put 7/01/21) | No Opt. Call | Caa1 | 97,750 |
| 85 | Ohio Water Development Authority, Pollution Control Revenue Refunding Bonds, FirstEnergy Nuclear Generating Corporation Project, Series 2006A, 3.000%, 5/15/19 | No Opt. Call | Caa1 | 36,125 |
| 105 | Ohio Water Development Authority, Pollution Control Revenue Refunding Bonds, FirstEnergy Nuclear Generating Corporation Project, Series 2006B, 4.000%, 12/01/33 (Mandatory Put 6/03/19) | No Opt. Call | Caa1 | 44,625 |
| 110 | Ohio Water Development Authority, Pollution Control Revenue Refunding Bonds, FirstEnergy Nuclear Generating Corporation Project, Series 2008B, 3.625%, 10/01/33 (Mandatory Put 4/01/20) | No Opt. Call | Caa1 | 46,750 |
| 220 | Ohio Water Development Authority, Pollution Control Revenue Refunding Bonds, FirstEnergy Nuclear Generating Corporation Project, Series 2010A, 3.750%, 7/01/33 (Mandatory Put 7/01/20) | No Opt. Call | Caa1 | 93,500 |
| 40 | Ohio Water Development Authority, Pollution Control Revenue Refunding Bonds, FirstEnergy Nuclear Generating Corporation Project, Series 2010C, 4.000%, 6/01/33 (Mandatory Put 6/03/19) | No Opt. Call | Caa1 | 17,000 |
| 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 | 104,396 |
| 7,670 | Total Ohio | | | 6,636,416 |
| | Oregon – 0.6% | | | |
| 1,250 | Beaverton School District 48J, Washington and Multnomah Counties, Oregon, General Obligation Bonds, Deferred Interest Series 2017B, 0.000%, 6/15/31 | 6/27 at 85.82 | AA+ | 764,925 |
| | Pennsylvania – 5.5% | | | |
| 220 | Beaver County Industrial Development Authority, Pennsylvania, Pollution Control Revenue Refunding Bonds, FirstEnergy Nuclear Generation Project, Series 2008A, 2.700%, 4/01/35 (Mandatory Put 4/02/18) | No Opt. Call | Caa1 | 93,500 |
| 200 | Luzerne County Industrial Development Authority, Pennsylvania, Guaranteed Lease Revenue Bonds, Series 2009, 7.750%, 12/15/27 | 12/19 at 100.00 | N/R | 208,860 |
| 500 | Montgomery County Industrial Development Authority, Pennsylvania, Pollution Control Revenue Bonds, PECO Energy Company Project, Refunding Series 1996A, 2.600%, 3/01/34 | No Opt. Call | BBB | 498,275 |

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| | | | | |
|-----|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------|------|---------|
| 500 | (Mandatory Put 9/01/20) 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 | 497,550 |
| 5 | Pennsylvania Economic Development Financing Authority, Exempt Facilities Revenue Bonds, Shippingport Project, First Energy Guarantor., Series 2006A, 2.550%, 11/01/41 (Mandatory Put 12/03/18) | No Opt. Call | Caa1 | 2,125 |

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| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|-------------|-----------|
| | Pennsylvania (continued) | | | |
| \$ 460 | Pennsylvania Economic Development Financing Authority, Health System Revenue Bonds, Albert Einstein Healthcare, Series 2009A, 6.250%, 10/15/23 (Pre-refunded 10/15/19) | 10/19 at 100.00 | N/R (5) | \$503,212 |
| 500 | Pennsylvania Economic Development Financing Authority, Parking System Revenue Bonds, Capitol Region Parking System, Junior Guaranteed Series 2013B, 5.500%, 1/01/27 | 1/24 at 100.00 | AA | 590,170 |
| 250 | Pennsylvania Economic Development Financing Authority, Parking System Revenue Bonds, Capitol Region Parking System, Junior Insured Series 2013C, 5.500%, 1/01/26 – AGM Insured | 1/24 at 100.00 | AA | 297,398 |
| 230 | 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 | 270,703 |
| 115 | Pennsylvania Economic Development Financing Authority, Unemployment Compensation Revenue Bonds, Series 2012B, 5.000%, 1/01/22 | 7/17 at 100.00 | Aaa | 115,412 |
| 140 | Pennsylvania Higher Educational Facilities Authority, Revenue Bonds, University of the Arts, Series 1999, 5.150%, 3/15/20 – AGM Insured (ETM) | 9/17 at 100.00 | AA (5) | 148,133 |
| 105 | Pennsylvania Turnpike Commission, Motor License Fund-Enhanced Subordinate Special Revenue Bonds, Series 2010A: 5.500%, 12/01/34 (Pre-refunded 12/01/20) | 12/20 at 100.00 | N/R (5) | 120,315 |
| 475 | 5.500%, 12/01/34 | 12/20 at 100.00 | AA- | 530,660 |
| 545 | Pennsylvania Turnpike Commission, Turnpike Revenue Bonds, Refunding Subordinate Second Series 2016B-2: 5.000%, 6/01/29 | 6/26 at 100.00 | A3 | 640,032 |
| 580 | 5.000%, 6/01/35 | 6/26 at 100.00 | A3 | 649,449 |
| 540 | Philadelphia Gas Works, Pennsylvania, Revenue Bonds, Twelfth Series 1990B, 7.000%, 5/15/20 – NPMFG Insured (ETM) | No Opt. Call | A (5) | 596,122 |
| 60 | Scranton-Lackawanna Health and Welfare Authority, Pennsylvania, University Revenue Bonds, Marywood University, Series 2016, 3.375%, 6/01/26 | No Opt. Call | N/R | 55,979 |
| 880 | 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- | 949,986 |
| 330 | Union County Hospital Authority, Pennsylvania, Hospital Revenue Bonds, Evangelical Community Hospital Project, Refunding & Improvement Series 2011, 5.750%, 8/01/21 | No Opt. Call | A- | 379,319 |
| 6,635 | Total Pennsylvania | | | 7,147,200 |
| | Rhode Island – 0.2% | | | |
| 200 | Rhode Island Health and Educational Building Corporation, Revenue Bonds, Care New England Health System, Series 2013A, 5.500%, 9/01/28 (Pre-refunded 9/01/23) | 9/23 at 100.00 | BBB-(5) | 243,586 |
| | South Carolina – 3.8% | | | |
| 3,040 | Piedmont Municipal Power Agency, South Carolina, Electric Revenue Bonds, Refunding Series 1991: 6.750%, 1/01/19 – FGIC Insured | No Opt. Call | A3 | 3,280,677 |
| 1,540 | 6.750%, 1/01/19 – FGIC Insured (ETM) | No Opt. Call | A3 (5) | 1,670,777 |

4,580

Total South Carolina

4,951,454

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| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|-------------|-----------|
| | Tennessee – 0.2% | | | |
| | Knox County Health, Educational and Housing Facility Board, Tennessee, Hospital Revenue Bonds, Covenant Health, Refunding Series 2012A: | | | |
| \$ 105 | 4.000%, 1/01/22 | No Opt. Call | A | \$114,520 |
| 180 | 5.000%, 1/01/23 | No Opt. Call | A | 207,600 |
| 285 | Total Tennessee | | | 322,120 |
| | Texas – 8.8% | | | |
| | Bexar Metropolitan Water District, Texas, Waterworks System Revenue Bonds, Refunding Series 2010, 5.875%, 5/01/40 (Pre-refunded 5/01/20) | 5/20 at 100.00 | AA (5) | 11,314 |
| | Bexar Metropolitan Water District, Texas, Waterworks System Revenue Refunding Bonds, Series 2009: | | | |
| 65 | 5.000%, 5/01/29 (Pre-refunded 5/01/19) | 5/19 at 100.00 | AA (5) | 69,657 |
| 165 | 5.000%, 5/01/39 (Pre-refunded 5/01/19) | 5/19 at 100.00 | AA (5) | 176,821 |
| | Brazos River Authority, Texas, Collateralized Pollution Control Revenue Bonds, Texas Utilities Electric Company, Series 2003D, 5.400%, 10/01/29 (Mandatory Put 10/01/17) (6) | 10/17 at 100.00 | C | — |
| | Central Texas Regional Mobility Authority, Revenue Bonds, Senior Lien Series 2011, 6.250%, 1/01/46 (Pre-refunded 1/01/21) | 1/21 at 100.00 | BBB+ (5) | 614,491 |
| 1,000 | Central Texas Regional Mobility Authority, Revenue Bonds, Senior Lien, Series 2015A, 5.000%, 1/01/31 | 7/25 at 100.00 | BBB+ | 1,155,200 |
| 155 | Harris County-Houston Sports Authority, Texas, Revenue Bonds, Refunding Second Lien Series 2014C, 5.000%, 11/15/24 | No Opt. Call | A3 | 182,547 |
| 395 | Harris County-Houston Sports Authority, Texas, Revenue Bonds, Refunding Senior Lien Series 2014A, 5.000%, 11/15/26 – AGM Insured | 11/24 at 100.00 | AA | 472,060 |
| | Houston, Texas, Airport System Special Facilities Revenue Bonds, United Airlines, Inc. Terminal E Project, Refunding Series 2014, 5.000%, 7/01/29 (Alternative Minimum Tax) | 7/24 at 100.00 | BB- | 37,684 |
| 140 | Houston, Texas, Hotel Occupancy Tax and Special Revenue Bonds, Convention and Entertainment Facilities Department, Refunding Series 2011B, 5.250%, 9/01/25 | 9/17 at 100.00 | A2 | 140,483 |
| 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 | 426,555 |
| 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 | 502,666 |
| 300 | 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 | A3 | 328,608 |
| | McCamey County Hospital District, Texas, General Obligation Bonds, Series 2013: | | | |
| 100 | 5.000%, 12/01/25 | No Opt. Call | Ba2 | 108,688 |
| 100 | 5.250%, 12/01/28 | 12/25 at 100.00 | Ba2 | 109,425 |
| 250 | | 10/18 at 103.00 | BB- | 262,110 |

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Mission Economic Development Corporation, Texas, Revenue
 Bonds, Natgasoline Project, Series 2016B, 144A, 5.750%,
 10/01/31 (Alternative Minimum Tax)

North Central Texas Health Facilities Development Corporation,
 Texas, Revenue Bonds, Children's Medical Center Dallas Project,
 Series 2012:

| | | | | |
|-----|-------------------------------------------------------------------------------------------------------------------------|----------------|-----|---------|
| 425 | 5.000%, 8/15/24 | 8/22 at 100.00 | Aa2 | 494,266 |
| 380 | 5.000%, 8/15/25 | 8/22 at 100.00 | Aa2 | 439,208 |
| | North Texas Tollway Authority, Special Projects System Revenue Bonds, Convertible Capital Appreciation Series 2011C: | | | |
| 100 | 0.000%, 9/01/43 (4) | 9/31 at 100.00 | AA+ | 106,781 |
| 490 | 0.000%, 9/01/45 (4) | 9/31 at 100.00 | AA+ | 568,665 |

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| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|-------------|------------|
| | Texas (continued) | | | |
| \$ 760 | North Texas Tollway Authority, Special Projects System Revenue Bonds, Current Interest Series 2011D, 5.000%, 9/01/24 | 9/21 at 100.00 | AA+ | \$867,867 |
| 455 | North Texas Tollway Authority, System Revenue Bonds, Refunding First Tier, Series 2014A, 5.000%, 1/01/23 | No Opt. Call | A1 | 532,514 |
| 2,870 | North Texas Tollway Authority, System Revenue Bonds, Refunding Second Tier, Series 2008F, 5.750%, 1/01/38 (Pre-refunded 1/01/18) | 1/18 at 100.00 | A2 (5) | 2,939,970 |
| 230 | Texas Municipal Gas Acquisition and Supply Corporation I, Gas Supply Revenue Bonds, Series 2006B, 1.385%, 12/15/17 | 9/17 at 100.00 | BBB+ | 230,115 |
| 110 | Texas Municipal Gas Acquisition and Supply Corporation III, Gas Supply Revenue Bonds, Series 2012, 5.000%, 12/15/32 | 12/22 at 100.00 | A3 | 120,651 |
| 475 | Texas Transportation Commission, Central Texas Turnpike System Revenue Bonds, Second Tier Refunding Series 2015C, 5.000%, 8/15/31 | 8/24 at 100.00 | BBB+ | 534,223 |
| 10,490 | Total Texas | | | 11,432,569 |
| | Virginia – 0.6% | | | |
| 100 | Peninsula Ports Authority of Virginia, Coal Terminal Revenue Bonds, Dominion Terminal Associates Project-DETC Issue, Refunding Series 2003, 1.550%, 10/01/33 (Mandatory Put 10/01/19) | No Opt. Call | BBB+ | 99,559 |
| 575 | 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 | 631,816 |
| 675 | Total Virginia | | | 731,375 |
| | Washington – 2.3% | | | |
| 1,000 | Port of Seattle, Washington, Revenue Bonds, Intermediate Lien Series 2015C, 5.000%, 4/01/23 (Alternative Minimum Tax) | No Opt. Call | AA- | 1,170,700 |
| 1,050 | Washington Health Care Facilities Authority, Revenue Bonds, Fred Hutchinson Cancer Research Center, Series 2011A, 5.375%, 1/01/31 | 1/21 at 100.00 | A | 1,142,179 |
| 585 | Whidbey Island Public Hospital District, Island County, Washington, General Obligation Bonds, Whidbey General Hospital, Series 2013, 5.500%, 12/01/33 | 12/22 at 100.00 | Baa2 | 625,295 |
| 2,635 | Total Washington | | | 2,938,174 |
| | West Virginia – 0.5% | | | |
| 125 | West Virginia Economic Development Authority, Energy Revenue Bonds, Morgantown Energy Associates Project, Refunding Series 2016, 2.875%, 12/15/26 (Alternative Minimum Tax) | No Opt. Call | Baa3 | 121,726 |
| 250 | West Virginia Economic Development Authority, Solid Waste Disposal Facilities Revenue Bonds, Appalachian Power Company - Amos Project, Series 2011A, 1.700%, 1/01/41 (Alternative Minimum Tax) (Mandatory Put 9/01/20) | No Opt. Call | A- | 247,678 |
| 240 | West Virginia Hospital Finance Authority, Revenue Bonds, West Virginia University Health System Obligated Group, Improvement Series 2017A, 3.375%, 6/01/29 | 6/27 at 100.00 | A | 247,896 |
| 615 | Total West Virginia | | | 617,300 |
| | Wisconsin – 3.9% | | | |
| 600 | | | N/R | 623,946 |

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| | | | | |
|-----|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------|----|---------|
| | Public Finance Authority of Wisconsin, Limited Obligation PILOT Revenue Bonds, American Dream @ Meadowlands Project, Series 2017, 144A, 6.500%, 12/01/37 | 12/27 at 100.00 | | |
| 350 | Public Finance Authority of Wisconsin, Solid Waste Disposal Revenue Bonds, Waste Management Inc., Refunding Series 2016A-2, 2.875%, 5/01/27 (Alternative Minimum Tax) | 5/26 at 100.00 | A- | 348,772 |

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| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|-------------|-------------|
| | Wisconsin (continued) | | | |
| | University of Wisconsin Hospitals and Clinics Authority, Revenue Bonds, Refunding Series 2013A: | | | |
| \$ 755 | 4.000%, 4/01/20 | No Opt. Call | AA- | \$810,470 |
| 15 | 5.000%, 4/01/22 | No Opt. Call | AA- | 17,392 |
| 325 | Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Aurora Health Care, Inc., Series 2010B, 5.000%, 7/15/20 | No Opt. Call | A+ | 356,424 |
| 675 | Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Aurora Health Care, Inc., Series 2012A, 5.000%, 7/15/25 | 7/21 at 100.00 | A+ | 755,892 |
| 30 | Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Ministry Health Care, Inc., Refunding 2012C, 5.000%, 8/15/17 (ETM) | No Opt. Call | N/R (5) | 30,160 |
| 1,500 | Wisconsin Health and Educational Facilities Authority, Wisconsin, Revenue Bonds, ThedaCare Inc, Series 2015, 5.000%, 12/15/26 | 12/24 at 100.00 | AA- | 1,775,520 |
| | Wisconsin State, General Fund Annual Appropriation Revenue Bonds, Refunding Series 2009A: | | | |
| 45 | 5.000%, 5/01/21 | 5/19 at 100.00 | AA- | 48,178 |
| 10 | 5.375%, 5/01/25 (Pre-refunded 5/01/19) | 5/19 at 100.00 | N/R (5) | 10,790 |
| 30 | 5.375%, 5/01/25 | 5/19 at 100.00 | AA- | 32,306 |
| 5 | 5.625%, 5/01/28 (Pre-refunded 5/01/19) | 5/19 at 100.00 | N/R (5) | 5,418 |
| 35 | 5.625%, 5/01/28 | 5/19 at 100.00 | AA- | 37,828 |
| 135 | 6.000%, 5/01/33 (Pre-refunded 5/01/19) | 5/19 at 100.00 | AA- (5) | 147,197 |
| 35 | 6.000%, 5/01/33 (Pre-refunded 5/01/19) | 5/19 at 100.00 | N/R (5) | 38,162 |
| 4,545 | Total Wisconsin | | | 5,038,455 |
| \$ 125,032 | Total Municipal Bonds (cost \$122,707,599) | | | 128,523,909 |

| Principal Amount (000) | Description (1) | Coupon Maturity | Ratings (3) | Value |
|------------------------|------------------------------------------------------------|-----------------|-------------|-------------|
| | CORPORATE BONDS – 0.0% | | | |
| | Transportation – 0.0% | | | |
| \$ 17 | Las Vegas Monorail Company, Senior Interest Bonds (7), (8) | 5.500% 7/15/19 | N/R | \$10,316 |
| 4 | Las Vegas Monorail Company, Senior Interest Bonds (7), (8) | 5.500% 7/15/55 | N/R | 2,226 |
| \$ 21 | Total Corporate Bonds (cost \$1,751) | | | 12,542 |
| | Total Long-Term Investments (cost \$122,709,350) | | | 128,536,451 |

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|----------------------------------------------------------------------------------------------------------------------------|------------------------------|-------------|------------|
| | SHORT-TERM INVESTMENTS – 0.5% | | | |
| | MUNICIPAL BONDS – 0.5% | | | |
| | Florida – 0.3% | | | |
| \$ 385 | Miami-Dade County School Board, Florida, Certificates of Participation, Tender Option Bond Floater 2013-005, Variable Rate | 9/17 at 100.00 | A-2 | \$ 385,000 |

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|-------------|----------------|
| | Illinois – 0.2% | | | |
| \$ 300 | Chicago Board of Education, Illinois, General Obligation Bonds, Dedicated Alternative Revenue, Project Series 2015G, Variable Rate Demand Obligations, 9.000%, 3/01/32 (9) | 9/17 at 100.00 | B+ | \$ 300,144 |
| \$ 685 | Total Short-Term Investments (cost \$683,125) | | | 685,144 |
| | Total Investments (cost \$123,392,475) – 99.5% | | | 129,221,595 |
| | Other Assets Less Liabilities – 0.5% | | | 696,273 |
| | Net Assets – 100% | | | \$ 129,917,868 |

Fair Value Measurements

Fair value is defined as the price that would be received upon selling an investment or transferring a liability in an orderly transaction to an independent buyer in the principal or most advantageous market for the investment. A three-tier hierarchy is used to maximize the use of observable market data and minimize the use of unobservable inputs and to establish classification of fair value measurements for disclosure purposes. Observable inputs reflect the assumptions market participants would use in pricing the asset or liability. Observable inputs are based on market data obtained from sources independent of the reporting entity. Unobservable inputs reflect the reporting entity's own assumptions about the assumptions market participants would use in pricing the asset or liability. Unobservable inputs are based on the best information available in the circumstances. The following is a summary of the three-tiered hierarchy of valuation input levels.

Level 1 – Inputs are unadjusted and prices are determined using quoted prices in active markets for identical securities.

Level 2 – Prices are determined using other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.).

Level 3 – Prices are determined using significant unobservable inputs (including management's assumptions in determining the fair value of investments).

The inputs or methodologies used for valuing securities are not an indication of the risks associated with investing in those securities. The following is a summary of the Fund's fair value measurements as of the end of the reporting period:

| | Level 1 | Level 2 | Level 3 | Total |
|-------------------------|---------|---------------|----------|---------------|
| Long-Term Investments: | | | | |
| Municipal Bonds | \$ — | \$128,523,909 | \$ — | \$128,523,909 |
| Corporate Bonds | — | — | 12,542 | 12,542 |
| Short-Term Investments: | | | | |
| Municipal Bonds | — | 685,144 | — | 685,144 |
| Total | \$ — | \$129,209,053 | \$12,542 | \$129,221,595 |

Income Tax Information

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

As of June 30, 2017, the cost of investments was \$123,246,722.

Gross unrealized appreciation and gross unrealized depreciation of investments as of June 30, 2017, were as follows:

| | |
|-----------------------------------------------------------|-------------|
| Gross unrealized: | |
| Appreciation | \$6,691,913 |
| Depreciation | (717,040) |
| Net unrealized appreciation (depreciation) of investments | \$5,974,873 |

- (1) All percentages shown in the Portfolio of Investments are based on net assets.
Optional Call Provisions: Dates (month and year) and prices of the earliest optional call or redemption.
- (2) There may be other call provisions at varying prices at later dates. Certain mortgage-backed securities may be subject to periodic principal paydowns.
For financial reporting purposes, the ratings disclosed are the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. This treatment of
- (3) split-rated securities may differ from that used for other purposes, such as for Fund investment policies. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
- (4) Step-up coupon. The rate shown is the coupon as of the end of the reporting period.
Backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities,
- (5) 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. Non-income producing, in the case of a fixed-income security, generally denotes that the issuer has (1) defaulted on the
- (6) 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.
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
- (7) 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 was not accruing income for either senior interest corporate bond. On January 18, 2017, the Fund's Adviser determined it was likely that this senior interest corporate bond would fulfill its obligation on the security maturing on July 15, 2019, and therefore began accruing income on the Fund's records.
- (8) 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.
Investment has a maturity of more than one year, but has variable rate and demand features which qualify it
- (9) as a short-term investment. The rate disclosed is that in effect at the end of the reporting period. This rate changes periodically based on market conditions or a specified market index.
- (ETM) Escrowed to maturity.
Investment is exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These
- 144A investments may only be resold in transactions exempt from registration, which are normally those transactions with qualified institutional buyers.
- (W/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 and Title) /s/ Gifford R. Zimmerman

Gifford R. Zimmerman
Vice President and Secretary

Date: August 29, 2017

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

By (Signature and Title) /s/ Cedric H. Antosiewicz

Cedric H. Antosiewicz
Chief Administrative Officer (principal executive officer)

Date: August 29, 2017

By (Signature and Title) /s/ Stephen D. Foy

Stephen D. Foy
Vice President and Controller (principal financial officer)

Date: August 29, 2017