

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

UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
Washington, DC 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT INVESTMENT  
COMPANY

Investment Company Act file number 811-07056

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

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

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

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

Date of fiscal year end: 3/31

Date of reporting period: 6/30/14

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

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



## Item 1. Schedule of Investments

## Portfolio of Investments (Unaudited)

Nuveen Select Maturities Municipal Fund  
(NIM)  
June 30, 2014

Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
	LONG-TERM INVESTMENTS – 97.8%			
	MUNICIPAL BONDS – 97.8%			
	Alabama – 0.1%			
\$ 180	Birmingham Special Care Facilities Financing Authority, Alabama, Revenue Bonds, Baptist Health System Inc., Series 2005A, 5.000%, 11/15/30	11/15 at 100.00	Baa2	\$ 181,082
155	Alaska – 0.1%			
	Alaska State, Sport Fishing Revenue Bonds, Refunding Series 2011, 5.000%, 4/01/21	4/20 at 100.00	A1	176,554
	Arizona – 3.1%			
60	Arizona Health Facilities Authority, Hospital System Revenue Bonds, Phoenix Children's Hospital, Refunding Series 2012A: 5.000%, 2/01/20	No Opt. Call	BBB+	68,639
290	5.000%, 2/01/27	2/22 at 100.00	BBB+	320,583
	Arizona Sports and Tourism Authority, Tax Revenue Bonds, Multipurpose Stadium Facility Project, Refunding Senior Series 2012A:			
425	5.000%, 7/01/25	7/22 at 100.00	A1	482,333
685	5.000%, 7/01/26	7/22 at 100.00	A1	772,488
685	5.000%, 7/01/27	7/22 at 100.00	A1	768,118
	Pima County Industrial Development Authority, Arizona, Revenue Bonds, Tucson Electric Power Company Project, Series 2013A, 4.000%, 9/01/29	3/23 at 100.00	Baa1	100,872
	Salt Verde Financial Corporation, Arizona, Senior Gas Revenue Bonds, Citigroup Energy Inc			
100	Prepay Contract Obligations, Series 2007: 5.000%, 12/01/17	No Opt. Call	A–	110,635
100	5.250%, 12/01/19	No Opt. Call	A–	113,964

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35	5.000%, 12/01/32	No Opt. Call	A-	38,282
480	5.000%, 12/01/37	No Opt. Call	A-	529,272
750	Surprise Municipal Property Corporation, Arizona, Wastewater System Revenue Bonds, Series	No Opt. Call	A-	757,320
3,710	2007, 4.500%, 4/01/17 Total Arizona Arkansas - 0.6%			4,062,506
500	Independence County, Arkansas, Pollution Control Revenue Bonds, Arkansas Power and Light Company Project, Series 2013, 2.375%, 1/01/21	No Opt. Call	A-	505,580
310	North Little Rock, Arkansas, Electric Revenue Refunding Bonds, Series 1992A, 6.500%, 7/01/15 - NPPG Insured (ETM)	No Opt. Call	AA- (4)	319,167
810	Total Arkansas California - 5.2%			824,747
300	Alameda Corridor Transportation Authority, California, Senior Lien Revenue Refunding Bonds, Series 2013A, 5.000%, 10/01/23	No Opt. Call	A	359,271
240	California Health Facilities Financing Authority, Revenue Bonds, Catholic Healthcare West, Series 2008H, 5.125%, 7/01/22	7/15 at 100.00	A	250,459
125	California Health Facilities Financing Authority, Revenue Bonds, Lucile Salter Packard Children's Hospital, Series 2008A, 1.450%, 8/15/33 (Mandatory put 3/15/17)	No Opt. Call	AA	127,383
160	California Health Facilities Financing Authority, Revenue Bonds, Lucile Salter Packard Children's Hospital, Series 2012C, 1.450%, 8/15/23 (Mandatory put 3/15/17)	No Opt. Call	AA	163,050
500	California Health Facilities Financing Authority, Revenue Bonds, Saint Joseph Health System, Series 2013D, 5.000%, 7/01/43 (Mandatory put 10/15/20)	No Opt. Call	AA-	591,660
525	California State, General Obligation Bonds, Various Purpose Series 2010, 5.500%, 3/01/40	3/20 at 100.00	Aa3	604,307
135	California Statewide Communities Development Authority, Revenue Bonds, Kaiser Permanente, Series 2009E-1, 5.000%, 4/01/44 (Mandatory put 5/01/17)	No Opt. Call	A+	151,415
250	Delano, California, Certificates of Participation, Delano Regional Medical	No Opt. Call	BBB-	272,763

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	Center, Series 2012, 5.000%, 1/01/24 Golden State Tobacco Securitization Corporation, California, Tobacco Settlement			
600	Asset-Backed	6/17 at 100.00	B	534,768
	Bonds, Series 2007A-1, 4.500%, 6/01/27 Lake Elsinore Redevelopment Agency, California, Special Tax Bonds, Community	10/17 at 100.00	AA	380,622
365	Facilities District 90-2, Series 2007A, 4.500%, 10/01/24 – AGM Insured Moulton Niguel Water District, California, Certificates of Participation, Refunding Series 2003:			
250	5.000%, 9/01/21 – AMBAC Insured	9/16 at 100.00	AAA	271,520
250	5.000%, 9/01/22 – AMBAC Insured	9/16 at 100.00	AAA	271,520
500	5.000%, 9/01/23 – AMBAC Insured	9/16 at 100.00	AAA	543,040
	Mount San Antonio Community College District, Los Angeles County, California, General	2/28 at 100.00	AA	221,238
295	Obligation Bonds, Election of 2008, Series 2013A, 0.000%, 8/01/28 Palomar Pomerado Health, California, General Obligation Bonds, Series 2009A, 0.000%, 8/01/25 – AGC Insured	No Opt. Call	AA	1,289,160
2,000	Riverside County Transportation Commission, California, Toll Revenue Senior Lien Bonds, Series	6/23 at 100.00	BBB–	38,986
35	2013A, 5.750%, 6/01/44 San Diego Community College District, California, General Obligation Bonds, Refunding Series	No Opt. Call	AA+	690,520
2,000	2011, 0.000%, 8/01/37 Total California Colorado – 4.0% Centennial Downs Metropolitan District, Colorado, General Obligation Bonds, Series	12/14 at 100.00	N/R	2,917,057
8,530	1999, 5.000%, 12/01/20 – AMBAC Insured Colorado Educational and Cultural Facilities Authority, Revenue Bonds, Classical Academy Charter School, Series 2003, 4.500%, 12/01/18 – SYNCORA GTY Insured	No Opt. Call	A	1,177,491
1,175	E-470 Public Highway Authority, Colorado, Senior Revenue Bonds, Series 2000B, 0.000%, 9/01/33 – NCFG Insured	No Opt. Call	AA–	22,155
55	E-470 Public Highway Authority, Colorado, Toll Revenue Bonds, Series 2004B, 0.000%, 3/01/36 –	9/20 at 41.72	AA–	305,240
1,000				

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	NPFG Insured Plaza Metropolitan District 1, Lakewood, Colorado, Tax Increment Revenue Bonds, Refunding	No Opt. Call	N/R	538,325
500	Series 2013, 5.000%, 12/01/20			
	Regional Transportation District, Colorado, Denver Transit Partners Eagle P3 Project Private	7/20 at 100.00	Baa3	221,728
200	Activity Bonds, Series 2010, 6.000%, 1/15/41			
5,825	Total Colorado			5,181,996
	Connecticut – 1.9%			
	Connecticut Health and Educational Facilities Authority, Revenue Bonds, Yale University, Series 2010A-3, 0.875%, 7/01/49 (Mandatory put 2/08/18)	No Opt. Call	AAA	928,466
930	Eastern Connecticut Resource Recovery Authority, Solid Waste Revenue Bonds, Wheelabrator	No Opt. Call	A–	1,598,370
1,570	Lisbon Project, Series 1993A, 5.500%, 1/01/15 (Alternative Minimum Tax)			
2,500	Total Connecticut			2,526,836
	Delaware – 0.1%			
	Delaware Health Facilities Authority, Revenue Bonds, Nanticoke Memorial Hospital, Series 2013, 5.000%, 7/01/28	7/23 at 100.00	BBB–	172,338
170	District of Columbia – 0.2%			
	District of Columbia Student Dormitory Revenue Bonds, Provident Group – Howard Properties LLC	10/22 at 100.00	BBB–	124,134
120	Issue, Series 2013, 5.000%, 10/01/30			
	District of Columbia Tobacco Settlement Corporation, Tobacco Settlement Asset-Backed Bonds, Series 2001, 6.500%, 5/15/33	No Opt. Call	Baa1	165,968
150	Total District of Columbia			290,102
270	Florida – 7.0%			
	Citizens Property Insurance Corporation, Florida, High Risk Assessment Revenue, Senior Secured	No Opt. Call	A+	109,452
100	Bonds, Series 2009A-1, 5.375%, 6/01/16			
	Citizens Property Insurance Corporation, Florida, High-Risk Account Revenue Bonds, Coastal	No Opt. Call	A+	183,120
160	Account Senior Secured Series 2011A-1, 5.000%, 6/01/18			
	Collier County Educational Facilities Authority, Florida, Revenue Bonds, Hodges University, Series 2013, 6.000%, 11/01/33	11/23 at 100.00	BBB–	401,676
370				

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

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



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325	5.000%, 2/01/26	2/24 at 100.00	A-	358,501
110	Illinois State, General Obligation Bonds, Refunding Series 2006, 5.000%, 1/01/15	No Opt. Call	A-	112,598
290	Illinois State, General Obligation Bonds, Refunding Series 2007B, 5.000%, 1/01/16	No Opt. Call	A-	309,039
425	Illinois State, General Obligation Bonds, Refunding Series 2008, 4.250%, 4/01/16	No Opt. Call	A-	451,388
1,165	Illinois State, General Obligation Bonds, Refunding Series 2010, 5.000%, 1/01/19	No Opt. Call	A-	1,312,373
	Illinois State, General Obligation Bonds, Refunding Series 2012:			
390	5.000%, 8/01/20	No Opt. Call	A-	440,840
320	5.000%, 8/01/21	No Opt. Call	A-	362,288
275	5.000%, 8/01/23	No Opt. Call	A-	307,923
230	Illinois State, General Obligation Bonds, Series 2006, 5.000%, 1/01/17	1/16 at 100.00	A-	243,280
25	Illinois State, General Obligation Bonds, Series 2007A, 5.500%, 6/01/15	No Opt. Call	A-	26,186
300	Illinois State, General Obligation Bonds, Series 2012A, 4.000%, 1/01/20	No Opt. Call	A-	322,602
	Illinois State, General Obligation Bonds, Series 2013:			
280	5.500%, 7/01/25	7/23 at 100.00	A-	319,561
240	5.500%, 7/01/26	7/23 at 100.00	A-	274,303
1,380	Kane & DeKalb Counties Community Unit School District 301, Illinois, General Obligation Bonds, Series 2006, 0.000%, 12/01/18 – NCFG Insured	No Opt. Call	Aa3	1,265,639
1,000	Peoria Public Building Commission, Illinois, School District Facility Revenue Bonds, Peoria County School District 150 Project, Series 2009A, 0.000%, 12/01/22 – AGC Insured	12/18 at 79.62	AA	710,750
	Railsplitter Tobacco Settlement Authority, Illinois, Tobacco Settlement Revenue Bonds, Series 2010:			
705	5.000%, 6/01/19	No Opt. Call	A	812,661
1,000	5.250%, 6/01/21	No Opt. Call	A	1,177,510
60	6.250%, 6/01/24	6/16 at 100.00	A-	66,200
700	Regional Transportation Authority, Cook, DuPage, Kane, Lake, McHenry and Will Counties, Illinois, General Obligation Bonds, Series 1994D, 7.750%, 6/01/19 – FGIC Insured	No Opt. Call	AA	830,116
500	Sterling, Whiteside County, Illinois, General Obligation Bonds, Alternate Revenue Source, Series 2012, 4.000%, 11/01/22	No Opt. Call	A+	546,250
355	Will, Grundy, Kendall, LaSalle, Kankakee, Livingston and Cook Counties Community College District 525 Joliet Junior College, Illinois, General Obligation Bond, Series 2008, 5.750%, 6/01/28	6/18 at 100.00	AA	397,909

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620	Williamson & Johnson Counties Community Unit School District 2, Marion, Illinois, Limited Tax	10/19 at 103.00	BBB	693,916
	General Obligation Lease Certificates, Series 2011, 7.000%, 10/15/22			
16,935	Total Illinois			18,043,007
	Indiana – 1.8%			
210	Indiana Finance Authority, Educational Facilities Revenue Bonds, Drexel Foundation For	10/19 at 100.00	BB–	215,330
	Educational Excellence, Inc., Series 2009A, 6.000%, 10/01/21			
180	Indiana Finance Authority, Private Activity Bonds, Ohio River Bridges East End Crossing Project, Series 2013B, 5.000%, 1/01/19 (Alternative Minimum Tax)	1/17 at 100.00	BBB	195,325
1,000	Indiana Health Facility Financing Authority, Revenue Bonds, Community Hospitals of Indiana, Series 2005A, 5.000%, 5/01/35 (Pre-refunded 5/01/15) – AMBAC Insured	5/15 at 100.00	N/R (4)	1,040,490
255	Jasper County, Indiana, Pollution Control Revenue Refunding Bonds, Northern Indiana Public Service Company Project, Series 1994A Remarketed, 5.850%, 4/01/19 – NPFG Insured	No Opt. Call	AA–	292,396
250	Lake County Building Corporation, Indiana, First Mortgage Bonds, Series 2012, 4.750%, 2/01/21	No Opt. Call	NA	259,880
250	Vanderburgh County, Indiana, Redevelopment District Tax Increment Revenue bonds, Refunding Series 2014, 5.000%, 2/01/29 (WI/DD, Settling 7/02/14)	8/24 at 100.00	A	280,838
2,145	Total Indiana			2,284,259
	Iowa – 0.7%			
500	Ames, Iowa, Hospital Revenue Bonds, Mary Greeley Medical Center, Series 2011, 5.250%, 6/15/27	6/20 at 100.00	A2	542,485
335	Iowa Finance Authority, Iowa, Midwestern Disaster Area Revenue Bonds, Iowa Fertilizer Company Project, Series 2013, 5.000%, 12/01/19	No Opt. Call	BB–	352,835
835	Total Iowa			895,320
	Kansas – 0.2%			
100	Wyandotte County/Kansas City Unified Government Board of Public Utilities, Kansas, Utility System Revenue Bonds, Refunding & Improvement Series 2014A, 5.000%, 9/01/22	No Opt. Call	A+	118,244
200		No Opt. Call	A–	139,168

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	Wyandotte County-Kansas City Unified Government, Kansas, Sales Tax Special Obligation Capital			
	Appreciation Revenue Bonds Redevelopment Project Area B – Major Multi-Sport Athletic Complex			
	Project, Subordinate Lien Series 2010B, 0.000%, 6/01/21			
300	Total Kansas			257,412
	Kentucky – 1.4%			
	Kentucky Economic Development Finance Authority, Louisville Arena Project Revenue Bonds,	6/18 at 100.00	AA	374,164
350	Louisville Arena Authority, Inc., Series 2008-A1, 5.750%, 12/01/28 – AGC Insured			
	Kentucky Housing Corporation, Housing Revenue Bonds, Series 2005G, 5.000%, 7/01/30	1/15 at 100.60	AAA	131,226
130	(Alternative Minimum Tax)			
	Kentucky Public Transportation Infrastructure Authority, First Tier Toll Revenue Bonds, Downtown Crossing Project, Series 2013A, 5.000%, 7/01/17	No Opt. Call	Baa3	429,414
385				
	Lexington-Fayette Urban County Government Public Facilities Corporation, Kentucky State Lease	6/21 at 100.00	Aa3	378,593
340	Revenue Bonds, Eastern State Hospital Project, Series 2011A, 5.250%, 6/01/29			
	Louisville-Jefferson County Metropolitan Government, Kentucky, Environmental Facilities	No Opt. Call	A–	151,005
150	Revenue, Louisville Gas & Electric Company Project, Series 2007B, 1.600%, 6/01/33			
	(Mandatory put 6/01/17)			
	Louisville-Jefferson County Metropolitan Government, Kentucky, Pollution Control Revenue	No Opt. Call	A+	325,504
320	Bonds, Louisville Gas and Electric Company Project, Series 2003A, 1.650%, 10/01/33			
	(Mandatory put 4/03/17)			
1,675	Total Kentucky			1,789,906
	Louisiana – 0.6%			
	Louisiana Citizens Property Insurance Corporation, Assessment Revenue Bonds, Series 2006B,	6/16 at 100.00	A–	58,832
55	5.000%, 6/01/23 – AMBAC Insured			
	Louisiana Citizens Property Insurance Corporation, Assessment Revenue Bonds, Series 2006-C1:			

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35	5.875%, 6/01/23	6/18 at 100.00	AA	40,729
10	6.000%, 6/01/24	6/18 at 100.00	AA	11,655
255	Louisiana Public Facilities Authority, Revenue Bonds, Ochsner Clinic Foundation Project, Series 2007A, 5.250%, 5/15/38	5/17 at 100.00	Baa1	265,957
385	Saint Charles Parish, Louisiana, Gulf Opportunity Zone Revenue Bonds, Valero Project, Series 2010, 4.000%, 12/01/40 (Mandatory put 6/01/22)	No Opt. Call	BBB	412,793
740	Total Louisiana Maine – 0.1%			789,966
25	Maine Health and Higher Educational Facilities Authority Revenue Bonds, Eastern Maine Medical Center Obligated Group Issue, Series 2013, 3.000%, 7/01/23	No Opt. Call	Baa1	24,468
35	Portland, Maine, General Airport Revenue Bonds, Refunding Series 2013, 5.000%, 7/01/22	No Opt. Call	BBB+	40,136
60	Total Maine Massachusetts – 1.5%			64,604
500	Massachusetts Development Finance Agency, Revenue Bonds, Orchard Cove, Series 2007, 5.000%, 10/01/19	10/17 at 100.00	N/R	526,145
250	Massachusetts Development Finance Authority, Revenue Bonds, 100 Cambridge Street Redevelopment, M/SRBC Project, Series 2002A, 5.125%, 2/01/34 – NPMF Insured	No Opt. Call	AA–	250,170
100	Massachusetts Port Authority, Special Facilities Revenue Bonds, Delta Air Lines Inc., Series 2001A: 5.200%, 1/01/20 – AMBAC Insured (Alternative Minimum Tax)	No Opt. Call	N/R	100,037
470	5.000%, 1/01/27 – AMBAC Insured (Alternative Minimum Tax)	7/14 at 100.00	N/R	470,028
500	Massachusetts School Building Authority, Dedicated Sales Tax Revenue Bonds, Series 2005A, 5.000%, 8/15/30 (Pre-refunded 8/15/15)	8/15 at 100.00	AA (4)	527,350
100	Massachusetts School Building Authority, Dedicated Sales Tax Revenue Bonds, Series 2007A: 5.000%, 8/15/18 – AMBAC Insured	8/17 at 100.00	AA+	112,400
25	5.000%, 8/15/20 – AMBAC Insured	8/17 at 100.00	AA+	28,173
1,945	Total Massachusetts Michigan – 2.7%			2,014,303
400	Detroit Downtown Development Authority, Michigan, Tax Increment Refunding Bonds, Development	No Opt. Call	BB	224,104

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	Area 1 Projects, Series 1996B, 0.000%, 7/01/23			
	Detroit, Michigan, General Obligation Bonds, Series 2001A-1, 5.375%, 4/01/18 – NPFG Insured (5)	No Opt. Call	AA–	987,370
1,000	Detroit, Michigan, Second Lien Sewerage Disposal System Revenue Bonds, Series 2005A, 5.000%, 7/01/35 – NPFG Insured	7/15 at 100.00	AA–	50,017
50	Detroit, Michigan, Senior Lien Sewerage Disposal System Revenue Bonds, Series 2001B, 5.500%, 7/01/29 – FGIC Insured	No Opt. Call	AA–	154,269
150	Michigan Finance Authority, Revenue Bonds, Detroit City School District, Series 2012, 5.000%, 6/01/18	No Opt. Call	A+	309,966
280	Michigan Finance Authority, Unemployment Obligation Assessment Revenue Bonds, Series 2012B, 5.000%, 7/01/22	7/16 at 100.00	AAA	217,744
200	Michigan Hospital Finance Authority, Revenue Bonds, Ascension Health Senior Credit Group, Refunding and Project Series 2010F-5, 1.500%, 11/15/47 (Mandatory put 3/15/17)	No Opt. Call	AA+	1,016,520
1,000	Wayne County Airport Authority, Michigan, Revenue Bonds, Detroit Metropolitan Airport, Refunding Series 2010C, 5.000%, 12/01/16	No Opt. Call	A	549,475
500	Total Michigan Minnesota – 0.2%			3,509,465
3,580	Northern Municipal Power Agency, Minnesota, Electric System Revenue Bonds, Refunding Series 2009A, 5.000%, 1/01/15 – AGC Insured	No Opt. Call	AA	266,354
260	Mississippi – 0.5%			
	Mississippi Hospital Equipment and Facilities Authority, Revenue Bonds, Baptist Memorial Healthcare, Series 2004B-1: 5.000%, 9/01/16	9/14 at 100.00	A	100,750
100	5.000%, 9/01/24	9/14 at 100.00	A	302,211
300	Warren County, Mississippi, Gulf Opportunity Zone Revenue Bonds, International Paper Company, Series 2006A, 4.800%, 8/01/30	No Opt. Call	BBB	250,140
250	Total Mississippi Missouri – 1.3%			653,101
650	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+	107,717
100				

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295	St. Louis County, Missouri, GNMA Collateralized Mortgage Revenue Bonds, Series 1989A, 8.125%, 8/01/20 (Pre-refunded 7/01/20) (Alternative Minimum Tax)	7/20 at 100.00	AA+ (4)	351,923
1,000	St. Louis, Missouri, Airport Revenue Bonds, Lambert-St. Louis International Airport, Series 2005, 5.500%, 7/01/19 – NPFG Insured	No Opt. Call	AA–	1,179,140
1,395	Total Missouri Montana – 0.3%			1,638,780
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	263,458
115	University of Montana, Revenue Bonds, Series 1996D, 5.375%, 5/15/19 – NPFG Insured (ETM)	9/14 at 100.00	AA– (4)	130,859
375	Total Montana Nebraska – 0.9%			394,317
1,000	Dodge County School District 1, Nebraska, Fremont Public Schools, General Obligation Bonds, Series 2004, 5.000%, 12/15/19 (Pre-refunded 12/15/14) – AGM Insured	12/14 at 100.00	Aa3 (4)	1,022,430
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–	110,540
1,100	Total Nebraska Nevada – 1.8%			1,132,970
1,025	Clark County, Nevada, Airport Revenue Bonds, Subordinate Lien Series 2010B, 5.750%, 7/01/42	1/20 at 100.00	A+	1,191,317
250	Las Vegas Redevelopment Agency, Nevada, Tax Increment Revenue Bonds, Series 2009A, 8.000%, 6/15/30	6/19 at 100.00	BBB–	288,340
50	Las Vegas, Nevada, Special Improvement District 607 Providence, Local Improvement Refunding Bonds, Series 2013, 5.000%, 6/01/22	No Opt. Call	N/R	53,456
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	884,345
2,100	Total Nevada New Hampshire – 0.5%			2,417,458
600	New Hampshire Health and Education Facilities Authority, Hospital Revenue Bonds, Spere Memorial Hospital, Series 2004, 5.500%, 7/01/25 (Pre-refunded 7/01/15)	No Opt. Call	N/R (4)	631,932

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	New Jersey – 5.4%			
	Bayonne Redevelopment Agency, New Jersey, Revenue Bonds, Royal Caribbean Cruises			
190	Project, Series 2006A, 4.750%, 11/01/16 (Alternative Minimum Tax)	No Opt. Call	BB	190,426
	New Jersey Economic Development Authority, Cigarette Tax Revenue Bonds, Series 2004:			
15	5.375%, 6/15/15 – RAAI Insured (ETM)	No Opt. Call	Aaa	15,760
120	5.500%, 6/15/16 – RAAI Insured (ETM)	No Opt. Call	Aaa	132,152
	New Jersey Economic Development Authority, Cigarette Tax Revenue Refunding Bonds, Series 2012:			
120	4.000%, 6/15/19	No Opt. Call	BBB+	132,492
275	5.000%, 6/15/20	No Opt. Call	BBB+	316,217
300	5.000%, 6/15/21	No Opt. Call	BBB+	343,962
335	5.000%, 6/15/22	No Opt. Call	BBB+	383,870
350	5.000%, 6/15/23	6/22 at 100.00	BBB+	396,883
210	5.000%, 6/15/24	6/22 at 100.00	BBB+	234,728
500	5.000%, 6/15/25	6/22 at 100.00	BBB+	549,465
150	5.000%, 6/15/26	6/22 at 100.00	BBB+	163,320
100	4.250%, 6/15/27	6/22 at 100.00	BBB+	102,427
300	5.000%, 6/15/28	No Opt. Call	BBB+	323,985
	New Jersey Economic Development Authority, Private Activity Bonds, The Goethals Bridge Replacement Project, Series 2013, 5.000%, 1/01/28 (Alternative Minimum Tax)			
220	New Jersey Health Care Facilities Financing Authority, State Contract Bonds, Hospital Asset Transformation Program, Series 2008A, 5.250%, 10/01/38	1/24 at 100.00	BBB–	241,998
50		10/18 at 100.00	A	52,799
	New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Capital Appreciation Series 2010A, 0.000%, 12/15/33			
1,730		No Opt. Call	A	690,011
	New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Series 2010D, 5.000%, 12/15/23			
1,515		No Opt. Call	A	1,761,566
	New Jersey Turnpike Authority, Revenue Bonds, Series 2012B, 5.000%, 1/01/19			
260		No Opt. Call	A+	300,768
	Salem County Pollution Control Financing Authority, New Jersey, Pollution Control Revenue Bonds, Chambers Project, Refunding Series 2014A, 5.000%, 12/01/23 (Alternative Minimum Tax)			
170		No Opt. Call	BBB	189,715
	South Jersey Port Corporation, New Jersey, Marine Terminal Revenue Refunding Bonds, Series			
250		No Opt. Call	A2	255,320

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	2012Q, 3.000%, 1/01/22			
	Tobacco Settlement Financing Corporation, New Jersey, Tobacco Settlement Asset-Backed			
300	Bonds,	6/17 at 100.00	BB	291,444
	Series 2007-1A, 4.500%, 6/01/23			
7,460	Total New Jersey			7,069,308
	 New York – 5.5%			
	Brooklyn Arena Local Development Corporation, New York, Payment in Lieu of			
220	Taxes Revenue	1/20 at 100.00	BBB–	244,673
	Bonds, Barclays Center Project, Series 2009, 6.000%, 7/15/30			
	Dormitory Authority of the State of New York, Third General Resolution Revenue Bonds,			
770	State	5/22 at 100.00	AA	896,965
	University Educational Facilities Issue, Series 2012A, 5.000%, 5/15/25			
	Hudson Yards Infrastructure Corporation, New York, Revenue Bonds, Senior Fiscal 2012			
415	Series	2/21 at 100.00	A	473,776
	2011A, 5.750%, 2/15/47			
	Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2000A:			
170	0.000%, 6/01/22 – AGM Insured	No Opt. Call	AA	139,157
55	0.000%, 6/01/24 – AGM Insured	No Opt. Call	AA	41,088