

NUVEEN SELECT MATURITIES MUNICIPAL FUND
Form N-CSRS
December 06, 2012

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549

FORM N-CSR

CERTIFIED SHAREHOLDER REPORT OF REGISTERED
MANAGEMENT INVESTMENT COMPANIES

Investment Company Act file number 811-7056

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

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

Kevin J. McCarthy
Nuveen Investments
333 West Wacker Drive
Chicago, IL 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: September 30, 2012

Form N-CSR is to be used by management investment companies to file reports with the Commission not later than 10 days after the transmission to stockholders of any report that is required to be transmitted to stockholders under Rule 30e-1 under the Investment Company Act of 1940 (17 CFR 270.30e-1). The Commission may use the information provided on Form N-CSR in its regulatory, disclosure review, inspection, and policymaking roles.

A registrant is required to disclose the information specified by Form N-CSR, and the Commission will make this information public. A registrant is not required to respond to the collection of information contained in Form N-CSR 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 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. ss. 3507.

ITEM 1. REPORTS TO STOCKHOLDERS.

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Chairman's
Letter to Shareholders

Dear Shareholders,

Investors have many reasons to remain cautious. The challenges in the Euro area continue to cast a shadow over global economies and financial markets. The political support for addressing fiscal issues is eroding as the economic and social impacts become more visible. Despite strong action by the European Central Bank, member nations appear unwilling to surrender sufficient sovereignty to unify the Euro area financial system or strengthen its banks. The gains made in reducing deficits, and the hard-won progress on winning popular acceptance of the need for economic austerity, are at risk. To their credit, European political leaders press on to find compromise solutions, but there is increasing concern that time is running out.

In the U.S., the extended period of increasing corporate earnings that enabled the equity markets to withstand the downward pressures coming from weakening job creation and slower economic growth appears to be coming to an end. The Fed remains committed to low interest rates and announced a third phase of quantitative easing (QE3) scheduled to continue until mid-2015. The recent election results have removed a major element of uncertainty in the U.S. political picture, but it remains to be seen whether the outcome will reduce the highly partisan atmosphere in Congress and enable progress on the many pressing fiscal and budgetary issues that must be resolved in the coming months.

During the last twelve months, U.S. investors have experienced a solid recovery in the domestic equity markets with increasing volatility as the 'fiscal cliff' approaches. The experienced investment teams at Nuveen keep their eye on a longer time horizon and use their practiced investment disciplines to negotiate through market peaks and valleys to achieve long-term goals for investors. Experienced professionals pursue investments that will weather short-term volatility and at the same time, seek opportunities that are created by markets that overreact to negative developments. Monitoring this process is an important consideration for the Fund Board as it oversees your Nuveen Fund on your behalf.

As always, I encourage you to contact your financial consultant if you have any questions about your investment in a Nuveen Fund. On behalf of the other members of your Fund Board, we look forward to continuing to earn your trust in the months and years ahead.

Sincerely,

Robert P. Bremner
Chairman of the Board
November 21, 2012

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Portfolio Manager's Comments

Nuveen Select Maturities Municipal Fund (NIM)

Portfolio manager Paul Brennan reviews key investment strategies and the six-month performance of the Nuveen Select Maturities Municipal Fund.

What key strategies were used to manage NIM during the six-month reporting period ended September 30, 2012?

During this reporting period, municipal bond prices generally rallied, as strong demand and tight supply combined to create favorable market conditions for municipal bonds. Although the total volume of tax-exempt supply improved over that of the same six-month period a year earlier, the issuance pattern remained light compared with long-term historical trends, and new money issuance was relatively flat. This supply/demand dynamic served as a key driver of performance. Concurrent with rising prices, yields continued to decline across most maturities, especially at the longer end of the municipal yield curve, and the curve flattened. During this period, we saw an increased number of borrowers come to market seeking to take advantage of the low rate environment through refunding activity, with approximately 60% of new municipal paper issued by borrowers that were calling existing debt and refinancing at lower rates.

In this environment, we continued to take a bottom-up approach to discovering sectors that appeared undervalued as well as individual credits that had the potential to perform well over the long term. In general, we were focused on areas of the market where NIM already had good allocations. During this period, the Fund found value in several sectors, including tax-backed bonds and health care. We believed that the tax-backed sector continued to offer opportunities to find resilient credits that provide funding for essential services projects and are supported by a strong revenue stream of taxes or fees. One example of a tax-backed credit we added during this period was unemployment obligation assessment revenue bonds issued in June 2012 by the Michigan Finance Authority as a successor to short term financing completed in December 2011. The new bonds, which were rated AAA by all three national rating agencies, were part of a \$3 billion issue backed by a special tax on employers, with the proceeds used to eliminate the debt incurred when Michigan borrowed money from the federal government to pay unemployment benefits beginning in 2007.

The health care sector also offered attractive opportunities to increase NIM's exposure to this market segment, which was slightly on the light side. During this period, we added several hospital names, ranging in credit quality from AA to BBB, in the primary and secondary markets, including Kaiser in California, Children's Medical Center in Dallas and Phoenix Children's Hospital in Arizona. These purchases tended to have

Certain statements in this report are forward-looking statements. Discussions of specific investments are for illustration only and are not intended as recommendations of individual investments. The forward-looking statements and other views expressed herein are those of the portfolio manager as of the date of this report. Actual future results or occurrences may differ significantly from those anticipated in any forward-looking statements, and the views expressed herein are subject to change at any time, due to numerous market and other factors. The Fund disclaims any obligation to update publicly or revise any forward-looking statements or views expressed herein.

Ratings shown are the highest rating given by one of the following national rating agencies: Standard & Poor's, Moody's Investors Service, Inc. or Fitch, Inc. Credit ratings are subject to change. AAA, AA, A and BBB are investment grade ratings; BB, B, CCC, CC, C and D are below-investment grade ratings. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities. Holdings designated N/R are not rated by these national rating agencies.

longer maturities due to the fact that most of these bonds provided financing for brick and mortar projects. The longer maturities enabled us to take advantage of more attractive yields at the longer end of the municipal yield curve and also supplied some protection for NIM's duration and yield curve positioning.

During this period, we also continued to manage NIM's duration in line with the Fund's intermediate maturity mandate. (In keeping with its investment parameters, NIM maintains an average effective maturity of 12 years or less for its portfolio holdings.) Overall, we believed that NIM was relatively well positioned and we did not make any broad changes in duration or maturity.

Cash for new purchases during this period was generated primarily by the proceeds from a significant number of bond calls resulting from the growth in refinancings. During this period, we actively worked to redeploy these proceeds as well as those from maturing bonds to keep NIM as fully invested as possible. Overall, selling was minimal because the bonds in our portfolios generally offered higher yields than those available in the current marketplace.

How did the Fund perform?

Results for NIM, as well as relevant index information, are presented in the accompanying table.

Average Annual Total Returns on Net Asset Value* For periods ended 9/30/12

	6-Month	1-Year	5-Year	10-Year
NIM	3.75%	7.10%	5.22%	4.58%
S&P Intermediate Municipal Bond Index**	3.82%	6.62%	6.24%	5.05%
S&P Municipal Bond Index**	4.50%	8.83%	5.84%	5.13%

For the six months ended September 30, 2012, NIM's cumulative return on net asset value (NAV) performed in line with the S&P Intermediate Municipal Bond Index and underperformed the S&P Municipal Bond Index.

Key management factors that influenced the Fund's return for this period included duration and yield curve positioning, credit exposure and sector allocation.

In an environment of declining rates and flattening yield curve, municipal bonds with longer maturities generally outperformed those with shorter maturities during this period. Overall, credits at the longest end of the municipal yield curve posted the strongest returns, while bonds at the shortest end produced the weakest results. NIM generally benefited from its intermediate-term focus, as the majority of the drop in municipal interest rates occurred in maturities of five years or longer. On the whole,

Past performance is not predictive of future results. Current performance may be higher or lower than the data shown. Returns do not reflect the deduction of taxes that shareholders may have to pay on Fund distributions or upon the sale of Fund shares.

For additional information, see the Performance Overview page in this report.

* Six-month returns are cumulative; all other returns are annualized.

** Refer to the Glossary of Terms Used in this Report for definitions. Indexes are not available for direct investment.

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however, NIM's duration and yield curve positioning modestly detracted from its performance for this period. The Fund's duration was slightly shorter than its target, due in part to its overexposure to bonds at the short end of the yield curve, which hurt the Fund as the market rallied. We continued to hold these shorter bonds in our portfolio because of the higher levels of income they produced. NIM also was overweight in zero coupon bonds, which benefited the Fund during this period as these bonds generally outperformed the market due to their longer durations.

Credit exposure was another important factor in performance during these six months, as lower quality bonds generally outperformed higher quality bonds. This outperformance was due in part to the greater demand for lower rated bonds as investors looked for investment vehicles offering higher yields. As investors became more comfortable taking on additional investment risk, credit spreads or the difference in yield spreads between U.S. Treasury securities and comparable investments such as municipal bonds, narrowed through a variety of rating categories. As a result of this spread compression, NIM generally benefited from its holdings of lower rated credits, with good weightings of bonds rated A and BBB and a correspondingly smaller weighting in the segment of the market rated AAA that underperformed.

During this period, revenue bonds as a whole outperformed the general municipal market. Holdings that generally made positive contributions to NIM's return included health care (together with hospitals), education, transportation, and water and sewer bonds. In particular, NIM had a strong contribution from its health care exposure. Tobacco credits backed by the 1998 master tobacco settlement agreement also performed extremely well, helped in part by their longer effective durations. These bonds also benefited from market developments, including increased demand for higher yielding investments by investors who had become less risk averse. In addition, based on recent data showing that cigarette sales had fallen less steeply than anticipated, the 46 states participating in the agreement stand to receive increased payments from the tobacco companies. As of September 30, 2012, NIM held tobacco credits, which benefited the Fund's performance as tobacco bonds rallied.

In contrast, pre-refunded bonds, which are often backed by U.S. Treasury securities, were the poorest performing market segment during this period. The underperformance of these bonds can be attributed primarily to their shorter effective maturities and higher credit quality. As of September 30, 2012, NIM was overweight in pre-refunded bonds relative to the market average, which detracted from its investment performance. General obligation (GO) bonds and utilities and housing credits slightly lagged the performance of the general municipal market for this period. Although GOs generally tended to trail the market during this period, NIM's holdings of bonds issued by the states of California and Illinois performed well for the Fund, benefiting from the spread compression discussed earlier.

Other Information

RISK CONSIDERATIONS

Fund shares are not guaranteed or endorsed by any bank or other insured depository institution, and are not federally insured by the Federal Deposit Insurance Corporation. Past performance is no guarantee of future results. Fund common shares are subject to a variety of risks, including:

Investment and Market Risk. An investment in common shares is subject to investment risk, including the possible loss of the entire principal amount that you invest. Your investment in common shares represents an indirect investment in the municipal securities owned by the Fund, which generally trade in the over-the-counter markets. Your common shares at any point in time may be worth less than your original investment, even after taking into account the reinvestment of Fund dividends and distributions.

Price Risk. Shares of closed-end investment companies like this Fund frequently trade at a discount to their NAV. Your common shares at any point in time may be worth less than your original investment, even after taking into account the reinvestment of Fund dividends and distributions.

Tax Risk. The tax treatment of Fund distributions may be affected by new IRS interpretations of the Internal Revenue Code and future changes in tax laws and regulations.

Issuer Credit Risk. This is the risk that a security in a Fund's portfolio will fail to make dividend or interest payments when due.

Interest Rate Risk. Fixed-income securities such as bonds, preferred, convertible and other debt securities will decline in value if market interest rates rise.

Reinvestment Risk. If market interest rates decline, income earned from a Fund's portfolio may be reinvested at rates below that of the original bond that generated the income.

Call Risk or Prepayment Risk. Issuers may exercise their option to prepay principal earlier than scheduled, forcing a Fund to reinvest in lower-yielding securities.

Dividend and Share Price Information

DIVIDEND INFORMATION

During the six-month reporting period ended September 30, 2012, the dividend for NIM remained stable.

NIM seeks to pay stable dividends at rates that reflect the Fund's past results and projected future performance. During certain periods, NIM may pay dividends at a rate that may be more or less than the amount of net investment income actually earned by the Fund during the period. If a Fund has cumulatively earned more than it has paid in dividends, it holds the excess in reserve as undistributed net investment income (UNII) as part of the Fund's NAV. Conversely, if a Fund has cumulatively paid dividends in excess of its earnings, the excess constitutes negative UNII that is likewise reflected in the Fund's NAV. NIM will, over time, pay all of its net investment income as dividends to shareholders. As of September 30, 2012, NIM had a positive UNII balance, based upon our best estimate, for tax purposes and a positive UNII balance for financial reporting purposes.

SHARE REPURCHASES AND PRICE INFORMATION

Since the inception of the Fund's repurchase program, the Fund has not repurchased any of its outstanding shares.

As of September 30, 2012 and during the six-month reporting period, the share price of NIM was trading at a premium of +5.26% to its NAV. The Fund's average premium over the entire six-month reporting period was +1.43%.

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NIM Nuveen Select
 Performance Maturities
 OVERVIEW Municipal Fund
 as of September 30, 2012

Fund Snapshot

Share Price	\$	11.21
Net Asset Value (NAV)	\$	10.65
Premium/(Discount) to NAV		5.26%
Market Yield		3.37%
Taxable-Equivalent Yield ¹		4.68%
Net Assets (\$000)	\$	132,428

Average Annual Total Returns
 (Inception 9/18/92)

	On Share Price	On NAV
6-Month (Cumulative)	11.53%	3.75%
1-Year	10.89%	7.10%
5-Year	7.90%	5.22%
10-Year	5.66%	4.58%

States³

(as a % of total investments)

Illinois	13.2%
Texas	9.5%
New York	8.1%
Florida	7.7%
Pennsylvania	6.9%
Colorado	6.1%
South Carolina	5.2%
California	4.1%
New Jersey	3.8%
Arizona	3.0%
Arkansas	2.7%
Missouri	2.3%
Nevada	1.8%
Michigan	1.8%
Ohio	1.8%
Washington	1.6%
Louisiana	1.6%
North Carolina	1.5%
Indiana	1.4%
Wisconsin	1.4%
Other	14.5%

Portfolio Composition³

(as a % of total investments)

Tax Obligation/Limited	25.9%
------------------------	-------

Utilities	15.4%
Transportation	10.9%
Tax Obligation/General	10.8%
Health Care	10.7%
U.S. Guaranteed	10.5%
Consumer Staples	5.7%
Other	10.1%

Refer to the Glossary of Terms Used in this Report for further definition of the terms used within this Fund's Performance Overview page.

- 1 Taxable-Equivalent Yield represents the yield that must be earned on a fully taxable investment in order to equal the yield of the Fund on an after-tax basis. It is based on an income tax rate of 28%. When comparing this Fund to investments that generate qualified dividend income, the Taxable-Equivalent Yield is lower.
- 2 Ratings shown are the highest rating given by one of the following national rating agencies: Standard & Poor's Group, Moody's Investors Service, Inc. or Fitch, Inc. Credit ratings are subject to change. AAA, AA, A and BBB are investment grade ratings; BB, B, CCC, CC, C and D are below-investment grade ratings. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities. Holdings designated N/R are not rated by these national rating agencies.
- 3 Holdings are subject to change.

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NIM Shareholder Meeting Report

The annual meeting of shareholders was held on July 31, 2012 in the Lobby Conference Room, 333 West Wacker Drive, Chicago, IL 60606; at this meeting the shareholders were asked to vote on the election of Board Members.

	Common shares
Approval of the Board Members was reached as follows:	
Robert P. Bremner	
For	11,300,306
Withhold	257,835
Total	11,558,141
Jack B. Evans	
For	11,364,545
Withhold	193,596
Total	11,558,141
William J. Schneider	
For	11,317,015
Withhold	241,126
Total	11,558,141

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NIM Nuveen Select Maturities Municipal Fund
Portfolio of Investments

September 30, 2012 (Unaudited)

Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
Alabama – 0.1%				
\$ 180	Birmingham Special Care Facilities Financing Authority, Alabama, Revenue Bonds, Baptist Health System Inc., Series 2005A, 5.000%, 11/15/30	11/15 at 100.00	Baa2	\$ 182,225
Alaska – 0.1%				
155	Alaska State, Sport Fishing Revenue Bonds, Series 2011, 5.000%, 4/01/21	4/20 at 100.00	A1	183,743
Arizona – 3.0%				
Arizona Health Facilities Authority, Hospital System Revenue Bonds, Phoenix Children's Hospital, Refunding Series 2012A:				
60	5.000%, 2/01/20	No Opt. Call	BBB+	68,476
290	5.000%, 2/01/27	2/22 at 100.00	BBB+	315,566
Arizona Sports and Tourism Authority, Senior Revenue Refunding Bonds, Multipurpose Stadium Facility Project, Series 2012A:				
425	5.000%, 7/01/25	7/22 at 100.00	A1	497,407
685	5.000%, 7/01/26	7/22 at 100.00	A1	799,491
685	5.000%, 7/01/27	7/22 at 100.00	A1	794,155
Salt Verde Financial Corporation, Arizona, Senior Gas Revenue Bonds, Citigroup Energy Inc. Prepay Contract Obligations, Series 2007:				
100	5.000%, 12/01/17	No Opt. Call	A-	112,653
85	5.250%, 12/01/19	No Opt. Call	A-	96,445
35	5.000%, 12/01/32	No Opt. Call	A-	38,333
380	5.000%, 12/01/37	No Opt. Call	A-	418,110
750	Surprise Municipal Property Corporation, Arizona, Wastewater System Revenue Bonds, Series 2007, 4.500%, 4/01/17	4/13 at 100.00	A-	757,538
3,495	Total Arizona			3,898,174
Arkansas – 2.6%				
1,500	Jefferson County, Arkansas, Pollution Control Revenue Bonds, Entergy Arkansas Inc. Project, Series 2006, 4.600%, 10/01/17	11/12 at 100.00	A-	1,503,285
1,000	Jonesboro, Arkansas, Industrial Development Revenue Bonds, Anheuser Busch Inc. Project, Series 2002, 4.600%, 11/15/12	No Opt. Call	A	1,005,800
880		No Opt. Call	BBB	963,670

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	North Little Rock, Arkansas, Electric Revenue Refunding Bonds, Series 1992A, 6.500%, 7/01/15 – NPMFG Insured			
3,380	Total Arkansas			3,472,755
	California – 4.1%			
470	California Health Facilities Financing Authority, Revenue Bonds, Catholic Healthcare West, Series 2008H, 5.125%, 7/01/22	7/15 at 100.00	A+	511,022
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	127,306
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	162,952
500	California State, General Obligation Bonds, Various Purpose Series 2010, 5.500%, 3/01/40	3/20 at 100.00	A1	580,650
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+	156,859
1,000	Ceres Unified School District, Stanislaus County, California, General Obligation Bonds, Series 2002B, 0.000%, 8/01/31 – FGIC Insured	11/12 at 33.48	A+	332,010
340	Golden State Tobacco Securitization Corporation, California, Tobacco Settlement Asset-Backed Bonds, Series 2007A-1, 4.500%, 6/01/27	6/17 at 100.00	BB–	297,925
365	Lake Elsinore Redevelopment Agency, California, Special Tax Bonds, Community Facilities District 90-2, Series 2007A, 4.500%, 10/01/24	10/17 at 100.00	AA–	382,265
	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	276,955
250	5.000%, 9/01/22 – AMBAC Insured	9/16 at 100.00	AAA	274,915
500	5.000%, 9/01/23 – AMBAC Insured	9/16 at 100.00	AAA	548,250

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Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
	California (continued)			
\$ 2,000	Palomar Pomerado Health, California, General Obligation Bonds, Series 2009A, 0.000%, 8/01/25 – AGC Insured	No Opt. Call	AA-\$	1,160,760
2,000	San Diego Community College District, California, General Obligation Bonds, Refunding Series 2011, 0.000%, 8/01/37	No Opt. Call	AA+	616,340
8,095	Total California			5,428,209
	Colorado – 6.0%			
2,895	Centennial Downs Metropolitan District, Colorado, General Obligation Bonds, Series 1999, 5.000%, 12/01/20 – AMBAC Insured	12/14 at 100.00	N/R	3,011,753
1,175	Colorado Educational and Cultural Facilities Authority, Revenue Bonds, Classical Academy Charter School, Series 2003, 4.500%, 12/01/18 – SYNCORA GTY Insured	12/13 at 100.00	A	1,202,378
120	Colorado Housing Finance Authority, Single Family Program Senior Bonds, Series 2000D-2, 6.900%, 4/01/29 (Alternative Minimum Tax)	4/13 at 104.00	AA	124,685
1,465	Denver West Metropolitan District, Colorado, General Obligation Refunding and Improvement Bonds, Series 2003, 4.500%, 12/01/18 (Pre-refunded 12/01/13) – RAAI Insured	12/13 at 100.00	A- (4)	1,538,089
1,500	E-470 Public Highway Authority, Colorado, Senior Revenue Bonds, Series 2007C-2, 5.000%, 9/01/39 (Mandatory put 9/01/13) – NPFPG Insured	No Opt. Call	BBB	1,546,860
1,000	E-470 Public Highway Authority, Colorado, Toll Revenue Bonds, Series 2004B, 0.000%, 3/01/36 – NPFPG Insured	9/20 at 41.72	BBB	269,630
200	Regional Transportation District, Colorado, Denver Transit Partners Eagle P3 Project Private Activity Bonds, Series 2010, 6.000%, 1/15/41	7/20 at 100.00	Baa3	232,294
8,355	Total Colorado			7,925,689
	Connecticut – 1.3%			
	Eastern Connecticut Resource Recovery Authority, Solid Waste Revenue Bonds, Wheelabrator Lisbon Project, Series 1993A:			
185	5.500%, 1/01/14 (Alternative Minimum Tax)	1/13 at 100.00	BBB	185,696
1,570	5.500%, 1/01/15 (Alternative Minimum Tax)	11/12 at 100.00	BBB	1,575,354
1,755	Total Connecticut			1,761,050
	Florida – 7.6%			
65	Citizens Property Insurance Corporation, Florida, High Risk Assessment Revenue, Senior Secured Bonds, Series 2009A-1, 5.375%, 6/01/16	No Opt. Call	A+	73,962
160		No Opt. Call	A+	183,819

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Citizens Property Insurance Corporation, Florida, High-Risk Account Revenue Bonds, Coastal Account Senior Secured Series 2011A-1, 5.000%, 6/01/18					
City of Tampa, Florida, Refunding and Capital Improvement Cigarette Tax Allocation Bonds, H. Lee Moffitt Cancer Center Project, Series 2012A:					
50	5.000%, 9/01/22	No Opt. Call	A+	60,185	
50	5.000%, 9/01/23	9/22 at 100.00	A+	59,703	
150	5.000%, 9/01/25	9/22 at 100.00	A+	176,400	
2,400	Deltona, Florida, Utility Systems Water and Sewer Revenue Bonds, Series 2003, 5.250%, 10/01/17 – NPFPG Insured	10/13 at 100.00	A1	2,478,766	
Florida Citizens Property Insurance Corporation, High Risk Account Revenue Bonds, Series 2007A:					
1,165	5.000%, 3/01/15 – NPFPG Insured	No Opt. Call	A+	1,266,798	
315	5.000%, 3/01/16 – NPFPG Insured	No Opt. Call	A+	351,814	
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+	57,444	
455	5.000%, 6/01/20	No Opt. Call	A+	529,179	
600	Florida Department of Environmental Protection, Florida Forever Revenue Bonds, Series 2007B, 5.000%, 7/01/19 – NPFPG Insured	7/17 at 101.00	AA–	704,244	
Miami-Dade County, Florida, Public Facilities Revenue Bonds, Jackson Health System, Series 2009:					
10	5.500%, 6/01/29 – AGM Insured	6/19 at 100.00	AA–	11,254	
10	5.625%, 6/01/34 – AGC Insured	6/19 at 100.00	AA–	11,113	
750	North Sumter County Utility Dependent District, Florida, Utility Revenue Bonds, Series 2010, 5.000%, 10/01/20	No Opt. Call	A	840,765	
250	Orange County School Board, Florida, Certificates of Participation, Series 2005B, 5.000%, 8/01/25 – AMBAC Insured	8/15 at 100.00	AA	280,163	

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Nuveen Select Maturities Municipal Fund (continued)
 Portfolio of Investments
 NIM
 September 30, 2012 (Unaudited)

Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
	Florida (continued)			
\$ 2,000	Orange County, Florida, Tourist Development Tax Revenue Bonds, Series 2005, 5.000%, 10/01/22 – AMBAC Insured	10/15 at 100.00	AA-\$	2,225,600
200	Port Everglades Authority, Florida, Port Facilities Revenue Bonds, Series 1986, 7.125%, 11/01/16 (ETM)	11/12 at 100.00	Aaa	225,440
500	South Miami Health Facilities Authority, Florida, Hospital Revenue, Baptist Health System Obligation Group, Series 2007, 5.000%, 8/15/27	8/17 at 100.00	AA	562,245
9,180	Total Florida			10,098,894
	Georgia – 0.8%			
330	Cherokee County Water and Sewerage Authority, Georgia, Revenue Bonds, Series 1995, 5.200%, 8/01/25 (Pre-refunded 8/01/22) – NPMFG Insured	8/22 at 100.00	BBB (4)	391,459
600	Private Colleges and Universities Authority, Georgia, Revenue Bonds, Mercer University Project, Refunding Series 2012C, 5.250%, 10/01/23	10/22 at 100.00	Baa2	700,596
930	Total Georgia			1,092,055
	Idaho – 0.1%			
100	Madison County, Idaho, Hospital Revenue Certificates of Participation, Madison Memorial Hospital, Series 2006, 5.250%, 9/01/37	9/16 at 100.00	BB+	101,285
	Illinois – 13.0%			
325	Chicago, Illinois, Tax Increment Allocation Bonds, Irving/Cicero Redevelopment Project, Series 1998, 7.000%, 1/01/14	1/13 at 100.00	N/R	325,835
1,500	Cook County Township High School District 208, Illinois, General Obligation Bonds, Series 2006, 5.000%, 12/01/21 – NPMFG Insured	12/15 at 100.00	Aa3	1,686,480
2,000	Huntley, Illinois, Special Service Area 9, Special Tax Bonds, Series 2007, 5.100%, 3/01/28 – AGC Insured	3/17 at 100.00	AA-	2,182,760
2,000	Illinois Educational Facilities Authority, Revenue Bonds, Art Institute of Chicago, Series 2000C, 4.450%, 3/01/34 (Mandatory put 3/01/15)	No Opt. Call	A+	2,139,080
85	Illinois Finance Authority, Revenue Bonds, OSF Healthcare System, Series 2007A, 5.750%, 11/15/37	11/17 at 100.00	A	93,133
250	Illinois Finance Authority, Revenue Bonds, Roosevelt University, Series 2007, 5.250%, 4/01/22	4/17 at 100.00	BBB+	260,888
	Illinois Health Facilities Authority, Revenue Bonds, Sherman Health Systems, Series 1997:			

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135	5.250%, 8/01/17 – AMBAC Insured	11/12 at 100.00	BBB	135,316
95	5.250%, 8/01/22 – AMBAC Insured	2/13 at 100.00	BBB	95,156
700	Illinois Health Facilities Authority, Revenue Bonds, Silver Cross Hospital and Medical Centers, Series 1999, 5.500%, 8/15/19	11/12 at 100.00	BBB–	701,169
125	Illinois Health Facilities Authority, Revenue Refunding Bonds, Elmhurst Memorial Healthcare, Series 2002, 5.625%, 1/01/28	1/13 at 100.00	BBB+	126,341
100	Illinois State, General Obligation Bonds, Refunding Series 2006, 5.000%, 1/01/15	No Opt. Call	A	109,014
235	Illinois State, General Obligation Bonds, Refunding Series 2007B, 5.000%, 1/01/16	No Opt. Call	A	262,608
315	Illinois State, General Obligation Bonds, Refunding Series 2008, 4.250%, 4/01/16	No Opt. Call	A	346,428
1,165	Illinois State, General Obligation Bonds, Refunding Series 2010, 5.000%, 1/01/19	No Opt. Call	A	1,355,070
	Illinois State, General Obligation Bonds, Refunding Series 2012:			
390	5.000%, 8/01/20	No Opt. Call	A	454,405
320	5.000%, 8/01/21	No Opt. Call	A	371,498
275	5.000%, 8/01/23	No Opt. Call	A	316,874
110	5.000%, 8/01/24	No Opt. Call	A	124,573
230	Illinois State, General Obligation Bonds, Series 2006, 5.000%, 1/01/17	1/16 at 100.00	A	255,229
25	Illinois State, General Obligation Bonds, Series 2007A, 5.500%, 6/01/15	No Opt. Call	A	27,932
300	Illinois State, General Obligation Bonds, Series 2012A, 4.000%, 1/01/20	No Opt. Call	A	329,796
275	Illinois, General Obligation Bonds, Illinois FIRST Program, Series 2002, 5.250%, 12/01/19 (Pre-refunded 12/01/12) – AGM Insured	12/12 at 100.00	AA– (4)	277,442
1,355	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	1,155,002
55	Metropolitan Pier and Exposition Authority, Illinois, Dedicated State Tax Revenue Bonds, Series 2002, 5.375%, 6/01/15 (Pre-refunded 6/01/13) – FGIC Insured	6/13 at 100.00	AAA	56,921

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Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
	Illinois (continued)			
\$ 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–\$	637,270
	Railsplitter Tobacco Settlement Authority, Illinois, Tobacco Settlement Revenue Bonds, Series 2010:			
500	5.000%, 6/01/19	No Opt. Call	A	580,625
1,000	5.250%, 6/01/21	No Opt. Call	A	1,180,660
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	869,316
670	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	749,295
16,235	Total Illinois			17,206,116
	Indiana – 1.4%			
230	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	BB+	245,838
1,000	Indiana Health Facility Financing Authority, Revenue Bonds, Community Hospitals of Indiana, Series 2005A, 5.000%, 5/01/35 – AMBAC Insured	5/15 at 100.00	A+	1,073,410
250	Jasper County, Indiana, Pollution Control Revenue Refunding Bonds, Northern Indiana Public Service Company Project, Series 1994A Remarketed, 5.850%, 4/01/19 – NPFPG Insured	No Opt. Call	BBB	297,173
250	Lake County Building Corporation, Indiana, First Mortgage Bonds, Series 2012, 4.750%, 2/01/21	No Opt. Call	N/R	263,068
1,730	Total Indiana			1,879,489
	Iowa – 0.4%			
500	Ames, Iowa, Hospital Revenue Bonds, Mary Greeley Medical Center, Series 2011, 5.250%, 6/15/27	6/20 at 100.00	A2	559,395
	Kansas – 0.3%			
95	Wyandotte County-Kansas City Unified Government, Kansas, Sales Tax Special Obligation Bonds, Redevelopment Project Area B, Series 2005, 5.000%, 12/01/20	12/15 at 100.00	AA–	100,887
370	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,	No Opt. Call	BBB	251,737

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	Subordinate Lien Series 2010B, 0.000%, 6/01/21			
465	Total Kansas			352,624
	Kentucky – 1.2%			
325	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–	364,900
365	Kentucky Housing Corporation, Housing Revenue Bonds, Series 2005G, 5.000%, 7/01/30 (Alternative Minimum Tax)	1/15 at 100.60	AAA	369,997
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	394,516
150	Louisville-Jefferson County Metropolitan Government, Kentucky, Environmental Facilities Revenue, Louisville Gas & Electric Company Project, Series 2007B, 1.600%, 6/01/33 (Mandatory put 6/01/17)	No Opt. Call	A–	152,445
320	Louisville-Jefferson County Metropolitan Government, Kentucky, Pollution Control Revenue Bonds, Louisville Gas and Electric Company Project, Series 2003A, 1.650%, 10/01/33 (Mandatory put 4/03/17)	No Opt. Call	A+	327,958
1,500	Total Kentucky			1,609,816
	Louisiana – 1.6%			
1,010	Louisiana Public Facilities Authority, Revenue Bonds, Baton Rouge General Hospital, Series 2004, 5.250%, 7/01/24 – NCFG Insured	7/14 at 100.00	BBB	1,065,146
55	Louisiana Public Facilities Authority, Revenue Bonds, Ochsner Clinic Foundation Project, Series 2007A, 5.250%, 5/15/38	5/17 at 100.00	Baa1	57,605
385	Saint Charles Parish, Louisiana, Gulf Opportunity Zone Revenue Bonds, Valero Project, Series 2010, 4.000%, 12/01/40 (Mandatory put 6/01/22) Tobacco Settlement Financing Corporation, Louisiana, Tobacco Settlement Asset-Backed Bonds, Series 2001B:	No Opt. Call	BBB	419,473
330	5.500%, 5/15/30	11/12 at 100.00	A1	336,590
245	5.875%, 5/15/39	11/12 at 100.00	A–	249,876
2,025	Total Louisiana			2,128,690

Nuveen Investments 15

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NIM Nuveen Select Maturities Municipal Fund (continued)
 Portfolio of Investments
 September 30, 2012 (Unaudited)

Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
Maryland – 0.8%				
\$ 1,100	Maryland Energy Financing Administration, Revenue Bonds, AES Warrior Run Project, Series 1995, 7.400%, 9/01/19 (Alternative Minimum Tax)	11/12 at 100.00	N/R	\$ 1,106,160
Massachusetts – 1.0%				
500	Massachusetts Development Finance Agency, Revenue Bonds, Orchard Cove, Series 2007, 5.000%, 10/01/19	10/17 at 100.00	N/R	514,710
250	Massachusetts Development Finance Authority, Revenue Bonds, 100 Cambridge Street Redevelopment, M/SRBC Project, Series 2002A, 5.125%, 2/01/34 – NPF Insured	11/12 at 100.00	BBB	250,255
	Massachusetts Port Authority, Special Facilities Revenue Bonds, Delta Air Lines Inc., Series 2001A:			
100	5.200%, 1/01/20 – AMBAC Insured (Alternative Minimum Tax)	11/12 at 100.00	N/R	100,012
470	5.000%, 1/01/27 – AMBAC Insured (Alternative Minimum Tax)	1/13 at 100.00	N/R	459,195
1,320	Total Massachusetts			1,324,172
Michigan – 1.8%				
400	Detroit, Michigan, Downtown Development Authority, Tax Increment Refunding Bonds, Development Area 1 Projects, Series 1996B, 0.000%, 7/01/23	No Opt. Call	A–	225,596
280	Michigan Finance Authority, Revenue Bonds, Detroit City School District, Series 2012, 5.000%, 6/01/18	No Opt. Call	A+	316,338
200	Michigan Finance Authority, Unemployment Obligation Assessment Revenue Bonds, Series 2012B, 5.000%, 7/01/22	7/16 at 100.00	AAA	230,290
1,000	Michigan Hospital Finance Authority, Refunding and Project Revenue Bonds, Ascension Health Senior Credit Group, Series 2010F-5, 1.500%, 11/15/47 (Mandatory put 3/15/17)	No Opt. Call	AA+	1,016,540
500	Wayne County Airport Authority, Michigan, Revenue Bonds, Detroit Metropolitan Airport, Refunding Series 2010C, 5.000%, 12/01/16	No Opt. Call	A	577,845
2,380	Total Michigan			2,366,609
Minnesota – 1.3%				
250	Northern Municipal Power Agency, Minnesota, Electric System Revenue Bonds, Refunding Series 2009A, 5.000%, 1/01/15 – AGC Insured	No Opt. Call	AA–	275,200

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Tobacco Securitization Authority, Minnesota, Tobacco Settlement Revenue Bonds, Tax-Exempt Series 2011B:					
135	5.000%, 3/01/20	No Opt. Call	A	158,058	
180	5.000%, 3/01/21	No Opt. Call	A	211,615	
145	5.000%, 3/01/22	No Opt. Call	A	170,632	
385	5.250%, 3/01/23	3/22 at 100.00	A-	452,779	
400	5.250%, 3/01/24	3/22 at 100.00	A-	466,256	
1,495	Total Minnesota			1,734,540	
Mississippi – 0.5%					
Mississippi Hospital Equipment and Facilities Authority, Revenue Bonds, Baptist Memorial Healthcare, Series 2004B-1:					
100	5.000%, 9/01/16	9/14 at 100.00	AA	107,503	
300	5.000%, 9/01/24	9/14 at 100.00	AA	320,604	
250	Warren County, Mississippi, Gulf Opportunity Zone Revenue Bonds, International Paper Company, Series 2006A, 4.800%, 8/01/30	11/12 at 100.00	BBB	250,203	
650	Total Mississippi			678,310	
Missouri – 1.2%					
285	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)	351,388	
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	A-	1,190,920	
1,285	Total Missouri			1,542,308	
Montana – 0.1%					
90	University of Montana, Revenue Bonds, Series 1996D, 5.375%, 5/15/19 – NPFG Insured (ETM)	11/12 at 100.00	BBB (4)	107,207	

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Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
	Nebraska – 0.9%			
\$ 1,000	Dodge County School District 1, Nebraska, Fremont Public Schools, General Obligation Bonds, Series 2004, 5.000%, 12/15/19 – AGM Insured	12/14 at 100.00	Aa3	\$ 1,091,230
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–	114,749
1,100	Total Nebraska			1,205,979
	Nevada – 1.8%			
1,000	Clark County, Nevada, Airport Revenue Bonds, Subordinate Lien Series 2010B, 5.750%, 7/01/42	1/20 at 100.00	A+	1,152,400
250	Las Vegas Redevelopment Agency, Nevada, Tax Increment Revenue Bonds, Series 2009A, 8.000%, 6/15/30	6/19 at 100.00	BBB–	286,168
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	928,543
2,025	Total Nevada			2,367,111
	New Hampshire – 0.5%			
600	New Hampshire Health and Education Facilities Authority, Hospital Revenue Bonds, Spere Memorial Hospital, Series 2004, 5.500%, 7/01/25	7/15 at 100.00	BBB–	617,472
	New Jersey – 3.7%			
305	Bayonne Redevelopment Agency, New Jersey, Revenue Bonds, Royal Caribbean Cruises Project, Series 2006A, 4.750%, 11/01/16 (Alternative Minimum Tax)	No Opt. Call	BB	308,605
150	New Jersey Economic Development Authority, Cigarette Tax Revenue Bonds, Series 2004, 5.375%, 6/15/14	No Opt. Call	Aaa	163,082
	New Jersey Economic Development Authority, Cigarette Tax Revenue Bonds, Series 2004:			
15	5.375%, 6/15/15 – RAAI Insured (ETM)	No Opt. Call	Aaa	17,037
110	5.500%, 6/15/16 – RAAI Insured (ETM)	No Opt. Call	Aaa	130,602
	New Jersey Economic Development Authority, Cigarette Tax Revenue Refunding Bonds, Series 2012:			
60	4.000%, 6/15/19	No Opt. Call	BBB+	65,432
200	5.000%, 6/15/21	No Opt. Call	BBB+	231,060
350	5.000%, 6/15/23	6/22 at 100.00	BBB+	401,975
210	5.000%, 6/15/24	6/22 at 100.00	BBB+	238,220
85	4.250%, 6/15/27	6/22 at 100.00	BBB+	87,639
25			A+	27,374

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	New Jersey Health Care Facilities Financing Authority, State Contract Bonds, Hospital Asset Transformation Program, Series 2008A, 5.250%, 10/01/38	10/18 at 100.00		
1,730	New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Capital Appreciation Series 2010A, 0.000%, 12/15/33	No Opt. Call	A+	676,551
1,515	New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Series 2010D, 5.000%, 12/15/23	No Opt. Call	A+	1,879,645
260	New Jersey Turnpike Authority, Revenue Bonds, Series 2012B, 5.000%, 1/01/19	No Opt. Call	A+	315,806
425	Tobacco Settlement Financing Corporation, New Jersey, Tobacco Settlement Asset-Backed Bonds, Series 2007-1A, 4.500%, 6/01/23	6/17 at 100.00	B1	410,287
5,440	Total New Jersey New York – 8.0%			4,953,315
220	Brooklyn Arena Local Development Corporation, New York, Payment in Lieu of Taxes Revenue Bonds, Barclays Center Project, Series 2009, 6.000%, 7/15/30	1/20 at 100.00	BBB–	258,075
1,000	Dormitory Authority of the State of New York, Revenue Bonds, Brooklyn Law School, Series 2003A, 5.500%, 7/01/15 (Pre-refunded 7/01/13) – RAAI Insured	7/13 at 100.00	BBB+ (4)	1,039,160
770	Dormitory Authority of the State of New York, Third General Resolution Revenue Bonds, State University Educational Facilities Issue, Series 2012A, 5.000%, 5/15/25	5/22 at 100.00	AA–	945,668
400	Hudson Yards Infrastructure Corporation, New York, Revenue Bonds, Senior Fiscal 2012 Series 2011A, 5.750%, 2/15/47	2/21 at 100.00	A	473,120
230	Metropolitan Transportation Authority, New York, Transportation Revenue Bonds, Refunding Series 2012F, 5.000%, 11/15/19	No Opt. Call	A	280,469
100	New York City Industrial Development Agency, New York, Civic Facility Revenue Bonds, Special Needs Facilities Pooled Program, Series 2008A-1, 5.700%, 7/01/13	No Opt. Call	N/R	101,025

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Nuveen Select Maturities Municipal Fund (continued)					
Portfolio of Investments					
September 30, 2012 (Unaudited)					
NIM	Principal	Description (1)	Optional Call	Ratings (3)	Value
Amount (000)			Provisions (2)		
		New York (continued)			
		New York State Tobacco Settlement Financing Corporation, Tobacco Settlement Asset-Backed and State Contingency Contract-Backed Bonds, Series 2003A-1:			
\$	250	5.250%, 6/01/20 – AMBAC Insured	6/13 at 100.00	AA–	258,328
	200	5.250%, 6/01/21 – AMBAC Insured	6/13 at 100.00	AA–	206,662
	640	5.250%, 6/01/22 – AMBAC Insured	6/13 at 100.00	AA–	661,318
		New York State Tobacco Settlement Financing Corporation, Tobacco Settlement Asset-Backed and State Contingency Contract-Backed Bonds, Series 2003B-1C:			
	500	5.500%, 6/01/21	6/13 at 100.00	AA–	517,495
	350	5.500%, 6/01/22	6/13 at 100.00	AA–	362,247
	4,300	Port Authority of New York and New Jersey, Special Project Bonds, JFK International Air Terminal LLC, Sixth Series 1997, 7.000%, 12/01/12 – NPFPG Insured (Alternative Minimum Tax)	No Opt. Call	BBB	4,325,712
		Tobacco Settlement Financing Corporation, New York, Asset-Backed Revenue Bonds, State Contingency Contract Secured, Series 2011B:			
	360	5.000%, 6/01/17	No Opt. Call	AA–	426,784
	565	5.000%, 6/01/18	No Opt. Call	AA–	683,300
	9,885	Total New York			10,539,363
		North Carolina – 1.5%			
	1,880	Union County, North Carolina, Certificates of Participation, Series 2003, 5.000%, 6/01/18 (Pre-refunded 6/01/13) – AMBAC Insured	6/13 at 101.00	Aa2 (4)	1,959,411
		Ohio – 1.8%			
	45	Buckeye Tobacco Settlement Financing Authority, Ohio, Tobacco Settlement Asset-Backed Revenue Bonds, Senior Lien, Series 2007A-1, 5.000%, 6/01/17	No Opt. Call	Baa1	48,917
	1,200	Buckeye Tobacco Settlement Financing Authority, Ohio, Tobacco Settlement Asset-Backed Revenue Bonds, Senior Lien, Series 2007A-2, 5.125%, 6/01/24	6/17 at 100.00	B	1,014,744

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New Albany Community Authority, Ohio, Community Facilities Revenue Refunding Bonds, Series 2012C:				
25	4.000%, 10/01/18	No Opt. Call	A1	28,108
30	4.000%, 10/01/19	No Opt. Call	A1	33,926
40	4.000%, 10/01/20	No Opt. Call	A1	45,188
45	5.000%, 10/01/21	No Opt. Call	A1	54,177
35	5.000%, 10/01/22	No Opt. Call	A1	42,206
1,000	Toledo-Lucas County Port Authority, Ohio, Port Revenue Bonds, Cargill Inc., Series 2004B, 4.500%, 12/01/15	No Opt. Call	A	1,074,750
2,420	Total Ohio			2,342,016
	Oklahoma – 0.8%			