

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

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, DC 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT INVESTMENT
COMPANY

Investment Company Act file number 811-7056

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

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

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

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

Date of fiscal year end: 3/31

Date of reporting period: 12/31/12

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

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

Item 1. Schedule of Investments

Portfolio of Investments (Unaudited)
 Nuveen Select Maturities Municipal Fund
 (NIM)
 December 31, 2012

Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
\$ 180	Alabama – 0.1% Birmingham Special Care Facilities Financing Authority, Alabama, Revenue Bonds, Baptist Health System Inc., Series 2005A, 5.000%, 11/15/30	11/15 at 100.00	Baa2	\$ 187,186
155	Alaska – 0.1% Alaska State, Sport Fishing Revenue Bonds, Series 2011, 5.000%, 4/01/21	4/20 at 100.00	A1	182,658
60	Arizona – 3.0% Arizona Health Facilities Authority, Hospital System Revenue Bonds, Phoenix Children’s Hospital, Refunding Series 2012A: 5.000%, 2/01/20	No Opt. Call	BBB+	70,258
290	5.000%, 2/01/27	2/22 at 100.00	BBB+	322,277
425	Arizona Sports and Tourism Authority, Senior Revenue Refunding Bonds, Multipurpose Stadium Facility Project, Series 2012A: 5.000%, 7/01/25	7/22 at 100.00	A1	495,958
685	5.000%, 7/01/26	7/22 at 100.00	A1	797,826
685	5.000%, 7/01/27	7/22 at 100.00	A1	792,922
100	Salt Verde Financial Corporation, Arizona, Senior Gas Revenue Bonds, Citigroup Energy Inc Prepay Contract Obligations, Series 2007: 5.000%, 12/01/17	No Opt. Call	A–	114,520
85	5.250%, 12/01/19	No Opt. Call	A–	100,337
35	5.000%, 12/01/32	No Opt. Call	A–	39,882
380	5.000%, 12/01/37	No Opt. Call	A–	424,756
750	Surprise Municipal Property Corporation, Arizona, Wastewater System Revenue Bonds, Series 2007, 4.500%, 4/01/17	4/13 at 100.00	A–	753,563
3,495	Total Arizona			3,912,299
1,500	Arkansas – 1.9%	2/13 at 100.00	A3	1,503,090

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

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	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	276,243
250	5.000%, 9/01/22 – AMBAC Insured	9/16 at 100.00	AAA	274,105
500	5.000%, 9/01/23 – AMBAC Insured	9/16 at 100.00	AAA	546,420
	Palomar Pomerado Health, California, General Obligation Bonds, Series 2009A,			
2,000	0.000%, 8/01/25 –AGC Insured	No Opt. Call	AA–	1,202,820
	San Diego Community College District, California, General Obligation Bonds, Refunding Series			
2,000	2011, 0.000%, 8/01/37	No Opt. Call	AA+	647,120
8,405	Total California Colorado – 6.0%			5,854,739
	Centennial Downs Metropolitan District, Colorado, General Obligation Bonds, Series			
2,895	1999, 5.000%, 12/01/20 – AMBAC Insured	12/14 at 100.00	N/R	3,000,667
	Colorado Educational and Cultural Facilities Authority, Revenue Bonds, Classical			
1,175	Academy Charter School, Series 2003, 4.500%, 12/01/18 – SYNCORA GTY Insured	12/13 at 100.00	A	1,197,243
	Colorado Housing Finance Authority, Single Family Program Senior Bonds, Series			
120	2000D-2, 6.900%, 4/01/29 (Alternative Minimum Tax)	4/13 at 104.00	AA	123,803
	Denver West Metropolitan District, Colorado, General Obligation Refunding and			
1,465	Improvement Bonds, Series 2003, 4.500%, 12/01/18 (Pre-refunded 12/01/13) – RAAI Insured	12/13 at 100.00	A– (4)	1,521,578
	E-470 Public Highway Authority, Colorado, Senior Revenue Bonds, Series 2000B,			
35	0.000%, 9/01/33 – NPFG Insured	No Opt. Call	BBB	12,575
	E-470 Public Highway Authority, Colorado, Senior Revenue Bonds, Series 2007C-2,			
1,500	5.000%, 9/01/39 (Mandatory put 9/02/13) – NPFG Insured	No Opt. Call	BBB	1,534,185
	E-470 Public Highway Authority, Colorado, Toll Revenue Bonds, Series 2004B, 0.000%, 3/01/36 –NPFG Insured			
1,000	Regional Transportation District, Colorado, Denver Transit Partners Eagle P3 Project	9/20 at 41.72	BBB	278,640
	Private Activity Bonds, Series 2010, 6.000%, 1/15/41			
200		7/20 at 100.00	Baa3	233,382

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8,390	Total Colorado Connecticut – 1.3% Eastern Connecticut Resource Recovery Authority, Solid Waste Revenue Bonds, Wheelabrator Lisbon Project, Series 1993A:			7,902,073
95	5.500%, 1/01/14 (Alternative Minimum Tax)	7/13 at 100.00	BBB	95,349
1,570	5.500%, 1/01/15 (Alternative Minimum Tax)	1/13 at 100.00	BBB	1,575,228
1,665	Total Connecticut District of Columbia – 0.0% District of Columbia Tobacco Settlement Corporation, Tobacco Settlement			1,670,577
30	Asset-Backed Bonds, Series 2001, 6.500%, 5/15/33 Florida – 7.6% Citizens Property Insurance Corporation, Florida, High Risk Assessment Revenue, Senior Secured	No Opt. Call	Baa1	35,239
70	Bonds, Series 2009A-1, 5.375%, 6/01/16 Citizens Property Insurance Corporation, Florida, High-Risk Account Revenue Bonds, Coastal	No Opt. Call	A+	79,615
160	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:	No Opt. Call	A+	183,830
50	5.000%, 9/01/22	No Opt. Call	A+	59,594
50	5.000%, 9/01/23	9/22 at 100.00	A+	59,095
150	5.000%, 9/01/25	9/22 at 100.00	A+	175,625
2,400	Deltona, Florida, Utility Systems Water and Sewer Revenue Bonds, Series 2003, 5.250%, 10/01/17 – NPFPG Insured Florida Citizens Property Insurance Corporation, High Risk Account Revenue Bonds, Series 2007A:	10/13 at 100.00	A1	2,455,871
1,215	5.000%, 3/01/15 – NPFPG Insured	No Opt. Call	A+	1,315,043
340	5.000%, 3/01/16 – NPFPG Insured Florida Citizens Property Insurance Corporation, Personal and Commercial Lines Account Bonds, Senior Secured Series 2012A-1:	No Opt. Call	A+	375,537
50	5.000%, 6/01/18	No Opt. Call	A+	57,447
455	5.000%, 6/01/20 Florida Department of Environmental Protection, Florida Forever Revenue Bonds, Series 2007B,	No Opt. Call	A+	535,503
600	5.000%, 7/01/19 – NPFPG Insured	7/17 at 101.00	AA–	697,662

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	Miami-Dade County, Florida, Public Facilities Revenue Bonds, Jackson Health System, Series 2009:			
10	5.500%, 6/01/29 – AGM Insured	6/19 at 100.00	AA–	11,217
10	5.625%, 6/01/34 – AGC Insured	6/19 at 100.00	AA–	11,105
750	North Sumter County Utility Dependent District, Florida, Utility Revenue Bonds, Series 2010, 5.000%, 10/01/20	No Opt. Call	A	851,340
250	Orange County School Board, Florida, Certificates of Participation, Series 2005B, 5.000%, 8/01/25 – AMBAC Insured	8/15 at 100.00	AA	276,968
2,000	Orange County, Florida, Tourist Development Tax Revenue Bonds, Series 2005, 5.000%, 10/01/22 – AMBAC Insured	10/15 at 100.00	AA–	2,202,480
165	Port Everglades Authority, Florida, Port Facilities Revenue Bonds, Series 1986, 7.125%, 11/01/16 (ETM)	No Opt. Call	Aaa	186,968
505	South Miami Health Facilities Authority, Florida, Hospital Revenue, Baptist Health System Obligation Group, Series 2007, 5.000%, 8/15/27	8/17 at 100.00	AA	565,489
9,230	Total Florida Georgia – 0.8%			10,100,389
330	Cherokee County Water and Sewerage Authority, Georgia, Revenue Bonds, Series 1995, 5.200%, 8/01/25 (Pre-refunded 8/01/22) – NPMFG Insured	8/22 at 100.00	BBB (4)	388,387
600	Private Colleges and Universities Authority, Georgia, Revenue Bonds, Mercer University Project, Refunding Series 2012C, 5.250%, 10/01/23	10/22 at 100.00	Baa2	703,008
930	Total Georgia Idaho – 0.1%			1,091,395
100	Madison County, Idaho, Hospital Revenue Certificates of Participation, Madison Memorial Hospital, Series 2006, 5.250%, 9/01/37	9/16 at 100.00	BB+	102,520
200	Illinois – 14.4% Chicago, Illinois, Tax Increment Allocation Bonds, Irving/Cicero Redevelopment Project, Series 1998, 7.000%, 1/01/14	7/13 at 100.00	N/R	200,520
1,500	Cook County Township High School District 208, Illinois, General Obligation Bonds,	12/15 at 100.00	Aa3	1,667,865

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Series				
270	2006, 5.000%, 12/01/21 – NPMG Insured Cook County, Illinois, General Obligation Bonds, Refunding Series 2012C, 5.000%, 11/15/21	No Opt. Call	AA	328,077
2,000	Huntley, Illinois, Special Service Area 9, Special Tax Bonds, Series 2007, 5.100%, 3/01/28 –AGC Insured	3/17 at 100.00	AA–	2,275,559
2,000	Illinois Educational Facilities Authority, Revenue Bonds, Art Institute of Chicago, Series 2000C, 4.450%, 3/01/34 (Mandatory put 3/01/15) (Pre-refunded 7/01/13)	7/13 at 102.00	A+ (4)	2,081,320
455	Illinois Finance Authority, Revenue Bonds, Centegra Health System, Series 2012, 5.000%, 9/01/27	9/22 at 100.00	A–	501,710
635	Illinois Finance Authority, Revenue Bonds, OSF Healthcare System, Series 2007A, 5.750%, 11/15/37	11/17 at 100.00	A	700,703
250	Illinois Finance Authority, Revenue Bonds, Roosevelt University, Series 2007, 5.250%, 4/01/22	4/17 at 100.00	BBB+	262,785
135	Illinois Health Facilities Authority, Revenue Bonds, Sherman Health Systems, Series 1997: 5.250%, 8/01/17 – AMBAC Insured	2/13 at 100.00	BBB	135,311
95	5.250%, 8/01/22 – AMBAC Insured	2/13 at 100.00	BBB	95,162
700	Illinois Health Facilities Authority, Revenue Bonds, Silver Cross Hospital and Medical Centers, Series 1999, 5.500%, 8/15/19	2/13 at 100.00	BBB–	701,218
175	Illinois Health Facilities Authority, Revenue Refunding Bonds, Elmhurst Memorial Healthcare, Series 2002, 5.625%, 1/01/28	1/13 at 100.00	Baa2	175,515
100	Illinois State, General Obligation Bonds, Refunding Series 2006, 5.000%, 1/01/15	No Opt. Call	A	107,560
235	Illinois State, General Obligation Bonds, Refunding Series 2007B, 5.000%, 1/01/16	No Opt. Call	A	260,319
425	Illinois State, General Obligation Bonds, Refunding Series 2008, 4.250%, 4/01/16	No Opt. Call	A	464,240
1,165	Illinois State, General Obligation Bonds, Refunding Series 2010, 5.000%, 1/01/19	No Opt. Call	A	1,339,995
390	Illinois State, General Obligation Bonds, Refunding Series 2012: 5.000%, 8/01/20	No Opt. Call		