

NUVEEN SELECT MATURITIES MUNICIPAL FUND  
Form N-Q  
August 29, 2007

**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: 6/30/07

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, 2007*

| <b>Principal<br/>Amount (000)</b> | <b>Description</b> | <b>Optional<br/>Provisions</b> |
|-----------------------------------|--------------------|--------------------------------|
|-----------------------------------|--------------------|--------------------------------|

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**Alabama** □ **2.1%**

|    |       |   |              |
|----|-------|---|--------------|
| \$ | 2,000 | Alabama 21st Century Authority, Tobacco Settlement Revenue Bonds, Series 2001, 5.750%, 12/01/17 | 12/11 at 100 |
|    | 500   | Marshall County Healthcare Authority, Alabama, Revenue Bonds, Series 2002A, 6.250%, 1/01/22     | 1/12 at 100  |

2,500 Total Alabama

**Arizona** □ **1.2%**

|     |   |             |
|-----|---|-------------|
| 445 | Phoenix Industrial Development Authority, Arizona, Statewide Single Family Mortgage Revenue Bonds, Series 1998C, 6.650%, 10/01/29 (Alternative Minimum Tax) | 4/08 at 100 |
| 750 | Surprise Municipal Property Corporation, Arizona, Wastewater System Revenue Bonds, Series 2007, 4.500%, 4/01/17   | 4/11 at 100 |
| 265 | Winslow Industrial Development Authority, Arizona, Hospital Revenue Bonds, Winslow Memorial Hospital, Series 1998, 5.750%, 6/01/08                          | No Opt.     |

1,460 Total Arizona

**Arkansas** □ **4.1%**

|       |  |              |
|-------|--|--------------|
| 1,000 | Fort Smith, Arkansas, Water and Sewer Revenue Refunding and Construction Bonds, Series 2002A, 5.250%, 10/01/17 □ FSA Insured | 10/11 at 100 |
| 1,500 | Jefferson County, Arkansas, Pollution Control Revenue Bonds, Entergy Arkansas Inc. Project, Series 2006, 4.600%, 10/01/17    | 6/11 at 100  |
| 1,000 | Jonesboro, Arkansas, Industrial Development Revenue Bonds, Anheuser Busch Inc. Project, Series 2002, 4.600%, 11/15/12        | No Opt.      |
| 1,380 | North Little Rock, Arkansas, Electric Revenue Refunding Bonds, Series 1992A, 6.500%, 7/01/15 □ MBIA Insured                  | No Opt.      |

4,880 Total Arkansas

**California** □ **1.7%**

|       |   |             |
|-------|---|-------------|
| 2,115 | Vernon, California, Electric System Revenue Bonds, Malburg Generating Station Project, Series 2003C, 5.250%, 4/01/17 (Pre-refunded 4/01/08) | 4/08 at 100 |
|-------|---|-------------|

**Colorado** □ **13.3%**

|       |  |              |
|-------|--|--------------|
| 2,895 | Centennial Downs Metropolitan District, Colorado, General Obligation Bonds, Series 1999, 5.000%, 12/01/20 □ AMBAC Insured  | 12/14 at 100 |
| 1,175 | Colorado Educational and Cultural Facilities Authority, Charter School Revenue Bonds, Classical Academy, Series 2003, 4.500%, 12/01/18 □ XLCA Insured                            | 12/13 at 100 |
| 1,320 | Colorado Educational and Cultural Facilities Authority, Charter School Revenue Bonds, Douglas County School District RE-1 □ DCS Montessori School, Series 2002A, 6.000%, 7/15/22 | 7/12 at 100  |
| 350   | Colorado Housing Finance Authority, Single Family Program Senior Bonds, Series 2000D-2, 6.900%, 4/01/29 (Alternative Minimum Tax)  | 4/10 at 105  |
| 1,025 | Denver Health and Hospitals Authority, Colorado, Healthcare Revenue Bonds, Series 2001A, 6.000%, 12/01/23 (Pre-refunded 12/01/11)  | 12/11 at 100 |
| 1,465 | Denver West Metropolitan District, Colorado, General Obligation Refunding and Improvement Bonds, Series 2003, 4.500%, 12/01/18 □ RAAI Insured                                    | 12/13 at 100 |
| 1,340 | Eagle Bend Metropolitan District 2, Colorado, General Obligation Bonds, Series 2004, 5.000%, 12/01/20 □ RAAI Insured   | 12/14 at 101 |
| 70    | El Paso County, Colorado, FNMA Mortgage-Backed Single Family Revenue Refunding Bonds, Series   | No Opt.      |

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1992A-2, 8.750%, 6/01/11

|       |   |              |
|-------|---|--------------|
| 1,750 | Erie, Boulder and Weld Counties, Colorado, Water Enterprise Revenue Bonds, Series 1998,<br>5.000%, 12/01/23 ☐ ACA Insured         | 12/08 at 100 |
| 70    | Northwest Parkway Public Highway Authority, Colorado, Revenue Bonds, Senior Series 2001A,<br>5.250%, 6/15/41 ☐ FSA Insured        | 6/11 at 102  |
| 5,875 | Northwest Parkway Public Highway Authority, Colorado, Senior Lien Revenue Bonds, Series 2001B,<br>0.000%, 6/15/27 ☐ AMBAC Insured | 6/11 at 38   |
| 2,845 | University of Colorado Hospital Authority, Revenue Bonds, Series 2001A, 5.600%, 11/15/21<br>(Pre-refunded 11/15/11)               | 11/11 at 100 |

20,180 Total Colorado

**Connecticut ☐ 1.7%**

Eastern Connecticut Resource Recovery Authority, Solid Waste Revenue Bonds, Wheelabrator  
Lisbon Project, Series 1993A:

|       |   |             |
|-------|---|-------------|
| 500   | 5.500%, 1/01/14 (Alternative Minimum Tax) | 7/07 at 100 |
| 1,570 | 5.500%, 1/01/15 (Alternative Minimum Tax) | 9/07 at 100 |

2,070 Total Connecticut

**Florida ☐ 4.6%**

|       |   |              |
|-------|---|--------------|
| 2,400 | Deltona, Florida, Utility Systems Water and Sewer Revenue Bonds, Series 2003, 5.250%, 10/01/17 ☐<br>MBIA Insured                  | 10/13 at 100 |
| 1,000 | Florida Citizens Property Insurance Corporation, High Risk Account Revenue Bonds, Series<br>2007A, 5.000%, 3/01/15 ☐ MBIA Insured | No Opt.      |
| 2,000 | Orange County, Florida, Tourist Development Tax Revenue Bonds, Series 2005, 5.000%, 10/01/22 ☐<br>AMBAC Insured                   | 10/15 at 100 |

5,400 Total Florida

**Georgia ☐ 0.4%**

|     |   |             |
|-----|---|-------------|
| 465 | Cherokee County Water and Sewerage Authority, Georgia, Revenue Bonds, Series 1995, 5.200%,<br>8/01/25 (Pre-refunded 8/01/22) ☐ MBIA Insured | 8/22 at 100 |
|-----|---|-------------|

**Illinois ☐ 13.0%**

|       |   |              |
|-------|---|--------------|
| 790   | Chicago, Illinois, Tax Increment Allocation Bonds, Irving/Cicero Redevelopment Project, Series<br>1998, 7.000%, 1/01/14                                     | 1/09 at 100  |
| 1,500 | Cook County Township High School District 208, Illinois, General Obligation Bonds, Series<br>2006, 5.000%, 12/01/21 ☐ MBIA Insured                          | 12/15 at 100 |
| 2,000 | Huntley, Illinois, Special Service Area 9, Special Tax Bonds, Series 2007, 5.100%, 3/01/28 ☐<br>AGC Insured   | 3/17 at 100  |
| 4,890 | Illinois Development Finance Authority, GNMA Collateralized Mortgage Revenue Bonds, Greek<br>American Nursing Home Committee, Series 2000A, 7.600%, 4/20/40 | 4/11 at 105  |
| 2,000 | Illinois Development Finance Authority, Revenue Refunding Bonds, Olin Corporation, Series<br>1993D, 6.750%, 3/01/16   | 4/10 at 102  |
| 2,000 | Illinois Educational Facilities Authority, Revenue Bonds, Art Institute of Chicago, Series<br>2000, 4.450%, 3/01/34 (Mandatory put 3/01/15)                 | 3/14 at 102  |
| 1,000 | Illinois Educational Facilities Authority, Student Housing Revenue Bonds, Educational   | 5/12 at 101  |

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Advancement Foundation Fund, University Center Project, Series 2002, 6.625%, 5/01/17  
(Pre-refunded 5/01/12)

|     |   |             |
|-----|---|-------------|
| 695 | Illinois Health Facilities Authority, Revenue Bonds, Silver Cross Hospital and Medical Centers, Series 1999, 5.500%, 8/15/19                        | 8/09 at 101 |
| 515 | Illinois Health Facilities Authority, Revenue Bonds, Silver Cross Hospital and Medical Centers, Series 1999, 5.500%, 8/15/19 (Pre-refunded 8/15/09) | 8/09 at 101 |

15,390 Total Illinois

### Iowa □ 2.4%

|       |  |             |
|-------|--|-------------|
| 1,000 | Iowa Finance Authority, Healthcare Revenue Bonds, Genesis Medical Center, Series 2000, 6.250%, 7/01/25                                 | 7/10 at 100 |
| 1,800 | Iowa Tobacco Settlement Authority, Tobacco Settlement Asset-Backed Revenue Bonds, Series 2001B, 5.300%, 6/01/25 (Pre-refunded 6/01/11) | 6/11 at 101 |

2,800 Total Iowa

### Kansas □ 2.9%

|       |   |              |
|-------|---|--------------|
| 3,500 | Wichita, Kansas, Hospital Facilities Revenue Refunding and Improvement Bonds, Via Christi Health System Inc., Series 2001-III, 5.500%, 11/15/21 | 11/11 at 101 |
|-------|---|--------------|

### Kentucky □ 1.5%

|       |  |             |
|-------|--|-------------|
| 1,830 | Kentucky Housing Corporation, Housing Revenue Bonds, Series 2005G, 5.000%, 7/01/30 (Alternative Minimum Tax) | 1/15 at 100 |
|-------|--|-------------|

### Maryland □ 0.9%

|       |  |             |
|-------|--|-------------|
| 1,100 | Maryland Energy Financing Administration, Revenue Bonds, AES Warrior Run Project, Series 1995, 7.400%, 9/01/19 (Alternative Minimum Tax) | 9/07 at 100 |
|-------|--|-------------|

### Massachusetts □ 1.9%

|       |   |              |
|-------|---|--------------|
| 500   | Massachusetts Development Finance Agency, Revenue Bonds, Orchard Cove, Series 2007, 5.000%, 10/01/19  | 10/17 at 100 |
| 1,465 | Massachusetts Housing Finance Agency, Rental Housing Mortgage Revenue Bonds, Series 2000H, 6.650%, 7/01/41 □ MBIA Insured (Alternative Minimum Tax)           | 7/10 at 100  |
| 100   | Massachusetts Port Authority, Special Facilities Revenue Bonds, Delta Air Lines Inc., Series 2001A: 5.200%, 1/01/20 □ AMBAC Insured (Alternative Minimum Tax) | 1/11 at 101  |
| 235   | 5.000%, 1/01/27 □ AMBAC Insured (Alternative Minimum Tax)   | 1/11 at 101  |

2,300 Total Massachusetts

### Michigan □ 1.7%

|       |  |             |
|-------|--|-------------|
| 1,000 | Cornell Township Economic Development Corporation, Michigan, Environmental Improvement Revenue Refunding Bonds, MeadWestvaco Corporation-Escanaba Project, Series 2002, 5.875%, 5/01/18 (Pre-refunded 5/01/12) | 5/12 at 100 |
| 600   | Michigan State Hospital Finance Authority, Hospital Revenue Refunding Bonds, Sinai Hospital, Series 1995, 6.625%, 1/01/16  | 7/07 at 101 |

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470 Michigan State Hospital Finance Authority, Revenue Refunding Bonds, Detroit Medical Center, Series 1988A, 8.125%, 8/15/12 9/07 at 100

2,070 Total Michigan

**Minnesota** □ **0.8%**

1,000 White Earth Band of Chippewa Indians, Minnesota, Revenue Bonds, Series 2000A, 7.000%, 12/01/11 □ ACA Insured No Opt.

**Nebraska** □ **0.8%**

1,000 Dodge County School District 1, Nebraska, Fremont Public Schools, General Obligation Bonds, Series 2004, 5.000%, 12/15/19 □ FSA Insured 12/14 at 100

**New Jersey** □ **0.4%**

500 Bayonne Redevelopment Agency, New Jersey, Revenue Bonds, Royal Caribbean Cruises Project, Series 2006A, 4.750%, 11/01/16 (Alternative Minimum Tax) No Opt.

**New York** □ **8.0%**

1,000 Dormitory Authority of the State of New York, Revenue Bonds, Brooklyn Law School, Series 2003A, 5.500%, 7/01/15 □ RAAI Insured 7/13 at 100

1,500 New York State Energy Research and Development Authority, Facilities Revenue Bonds, Consolidated Edison Company Inc., Series 2001A, 4.700%, 6/01/36 (Mandatory put 10/01/12) (Alternative Minimum Tax) 9/07 at 100

420 New York State Medical Care Facilities Finance Agency, FHA-Insured Mortgage Hospital and Nursing Home Revenue Bonds, Series 1995C, 6.100%, 8/15/15 8/07 at 100

2,130 Niagara Falls, Niagara County, New York, General Obligation Water Treatment Plant Bonds, Series 1994, 8.500%, 11/01/07 □ MBIA Insured (Alternative Minimum Tax) (ETM) No Opt.

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 □ MBIA Insured (Alternative Minimum Tax) No Opt.

9,350 Total New York

**North Carolina** □ **1.6%**

1,880 Union County, North Carolina, Certificates of Participation, Series 2003, 5.000%, 6/01/18 □ AMBAC Insured 6/13 at 100

**Ohio** □ **0.8%**

1,000 Toledo-Lucas County Port Authority, Ohio, Port Revenue Bonds, Cargill Inc., Series 2004B, 4.500%, 12/01/15 No Opt.

**Oklahoma** □ **0.9%**

1,150 Oklahoma State Industries Authority, Health System Revenue Refunding Bonds, Baptist Medical Center, Series 1995D, 5.000%, 8/15/14 □ AMBAC Insured 8/07 at 100

**Pennsylvania** □ **7.9%**

1,120 Pennsylvania Higher Educational Facilities Authority, College Revenue Bonds, Ninth Series 1976, 7.625%, 7/01/15 (ETM) No Opt.

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|       |  |             |
|-------|--|-------------|
| 4,120 | Philadelphia Gas Works, Pennsylvania, Revenue Bonds, Eighteenth Series 2004, 5.000%, 8/01/15 ☐<br>AMBAC Insured                        | 8/14 at 100 |
| 925   | Philadelphia Gas Works, Pennsylvania, Revenue Bonds, Twelfth Series 1990B, 7.000%, 5/15/20 ☐<br>MBIA Insured (ETM)                     | No Opt.     |
| 2,085 | Pittsburgh School District, Allegheny County, Pennsylvania, General Obligation Bonds, Series<br>2006B, 5.000%, 9/01/12 ☐ AMBAC Insured | No Opt.     |
| 1,000 | Pittsburgh, Pennsylvania, General Obligation Bonds, Series 2005A, 5.000%, 9/01/11 ☐<br>MBIA Insured                                    | No Opt.     |

9,250 Total Pennsylvania

### South Carolina ☐ 6.4%

|       |   |              |
|-------|---|--------------|
| 750   | Berkeley County School District, South Carolina, Installment Purchase Revenue Bonds, Securing<br>Assets for Education, Series 2003, 5.250%, 12/01/19      | 12/13 at 100 |
| 1,540 | Piedmont Municipal Power Agency, South Carolina, Electric Revenue Bonds, Series 1991, 6.750%,<br>1/01/19 ☐ FGIC Insured (ETM)                             | No Opt.      |
| 2,835 | Piedmont Municipal Power Agency, South Carolina, Electric Revenue Bonds, Series 1991, 6.750%,<br>1/01/19 ☐ FGIC Insured                                   | No Opt.      |
| 25    | South Carolina JOBS Economic Development Authority, Economic Development Revenue Bonds, Bon<br>Secours Health System Inc., Series 2002A, 5.625%, 11/15/30 | 11/12 at 100 |
| 1,260 | South Carolina JOBS Economic Development Authority, Hospital Revenue Bonds, Palmetto Health<br>Alliance, Series 2000A, 7.000%, 12/15/10 (ETM)             | No Opt.      |
| 500   | Tobacco Settlement Revenue Management Authority, South Carolina, Tobacco Settlement<br>Asset-Backed Bonds, Series 2001B, 6.000%, 5/15/22                  | 5/11 at 100  |

6,910 Total South Carolina

### South Dakota ☐ 0.8%

|       |   |             |
|-------|---|-------------|
| 1,000 | South Dakota Health and Educational Facilities Authority, Revenue Bonds, Sanford Health,<br>Series 2007, 5.000%, 11/01/27 | 5/17 at 100 |
|-------|---|-------------|

### Tennessee ☐ 1.8%

|  |  |             |
|--|--|-------------|
| Shelby County Health, Educational and Housing Facilities Board, Tennessee, Hospital Revenue<br>Bonds, Methodist Healthcare, Series 2002: |  |             |
| 750  | 6.000%, 9/01/17 (Pre-refunded 9/01/12) | 9/12 at 100 |
| 1,250  | 6.000%, 9/01/17 (Pre-refunded 9/01/12) | 9/12 at 100 |

2,000 Total Tennessee

### Texas ☐ 6.1%

|       |   |             |
|-------|---|-------------|
| 1,055 | Austin, Texas, General Obligation Bonds, Series 2004, 5.000%, 9/01/20 ☐ MBIA Insured  | 9/14 at 100 |
| 25    | Brazos River Authority, Texas, Collateralized Pollution Control Revenue Bonds, Texas Utilities<br>Electric Company, Series 2003D, 5.400%, 10/01/29 (Mandatory put 10/01/14)         | No Opt.     |
| 2,000 | Brazos River Authority, Texas, Collateralized Revenue Refunding Bonds, CenterPoint Energy<br>Inc., Series 2004B, 4.250%, 12/01/17 ☐ FGIC Insured                                    | 6/14 at 100 |
| 500   | Brazos River Authority, Texas, Pollution Control Revenue Refunding Bonds, TXU Electric<br>Company, Series 2001C, 5.750%, 5/01/36 (Mandatory put 11/01/11) (Alternative Minimum Tax) | No Opt.     |
| 15    | Brazos River Authority, Texas, Pollution Control Revenue Refunding Bonds, TXU Energy Company  | No Opt.     |

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|       |  |             |
|-------|--|-------------|
|       | LLC, Series 2003A, 6.750%, 4/01/38 (Mandatory put 4/01/13) (Alternative Minimum Tax)   |             |
| 1,875 | Denton Independent School District, Denton County, Texas, General Obligation Bonds, Series 2006, 5.000%, 8/15/20   | 8/16 at 100 |
| 90    | Galveston Property Finance Authority Inc., Texas, Single Family Mortgage Revenue Bonds, Series 1991A, 8.500%, 9/01/11  | 9/07 at 100 |
| 25    | Sabine River Authority, Texas, Pollution Control Revenue Bonds, TXU Energy Company LLC Project, Series 2001B, 5.750%, 5/01/30 (Mandatory put 11/01/11) (Alternative Minimum Tax) | No Opt      |
| 1,500 | Texas Municipal Gas Acquisition and Supply Corporation I, Gas Supply Revenue Bonds, Series 2006B, 4.148%, 12/15/17   | 9/07 at 100 |
| 100   | Travis County Health Facilities Development Corporation, Texas, Hospital Revenue Bonds, Daughters of Charity National Health System, Series 1993B, 5.900%, 11/15/07 (ETM)        | 9/07 at 100 |
| 370   | Tri-County Mental Health and Retardation Center, Texas, Revenue Bonds, Facilities Acquisition Program, Series 1995E, 6.500%, 3/01/15 ☐ FSA Insured                               | 9/07 at 100 |

7,555 Total Texas

### Utah ☐ 1.2%

|       |  |         |
|-------|--|---------|
| 1,500 | Bountiful, Davis County, Utah, Hospital Revenue Refunding Bonds, South Davis Community Hospital Project, Series 1998, 6.000%, 12/15/10 | No Opt. |
|-------|--|---------|

### Washington ☐ 4.0%

|       |   |         |
|-------|---|---------|
|       | Washington Public Power Supply System, Revenue Refunding Bonds, Nuclear Project 1, Series 1993A:                                |         |
| 1,340 | 7.000%, 7/01/07 (ETM)   | No Opt. |
| 160   | 7.000%, 7/01/07 (ETM)   | No Opt. |
| 1,130 | 7.000%, 7/01/08 (ETM)   | No Opt. |
| 1,870 | Washington Public Power Supply System, Revenue Refunding Bonds, Nuclear Project 1, Series 1993A, 7.000%, 7/01/08                | No Opt. |
| 295   | Washington Public Power Supply System, Revenue Refunding Bonds, Nuclear Project 3, Series 1989B, 7.125%, 7/01/16 ☐ MBIA Insured | No Opt. |

4,795 Total Washington

### West Virginia ☐ 1.6%

|       |  |             |
|-------|--|-------------|
| 2,000 | Harrison County Commission, West Virginia, Solid Waste Disposal Revenue Bonds, West Penn Power Company, Series 1994C, 6.750%, 8/01/24 ☐ MBIA Insured (Alternative Minimum Tax) | 9/07 at 100 |
|-------|--|-------------|

### Wisconsin ☐ 3.7%

|       |  |             |
|-------|--|-------------|
|       | Badger Tobacco Asset Securitization Corporation, Wisconsin, Tobacco Settlement Asset-Backed Bonds, Series 2002:                            |             |
| 795   | 6.125%, 6/01/27  | 6/12 at 100 |
| 1,480 | 6.375%, 6/01/32  | 6/12 at 100 |
| 1,000 | Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Agnesian Healthcare Inc., Series 2001, 6.000%, 7/01/21               | 7/11 at 100 |
| 1,150 | Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Aurora Health Care Inc., Series 1999A, 5.500%, 2/15/20 ☐ ACA Insured | 2/09 at 101 |

4,425 Total Wisconsin

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\$ 123,375 Total Investments (cost \$123,165,547) □ 100.2%

Other Assets Less Liabilities □ (0.2)%

Net Assets □ 100%

The Fund may invest in □zero coupon□ securities. A zero coupon security does not pay a regular interest coupon to its holders during the life of the security. Tax-exempt income to the holder of the security comes from accretion of the difference between the original purchase price of the security at issuance and the par value of the security at maturity and is effectively paid at maturity. Such securities are included in the portfolio with a 0.00% coupon rate in their description. The market prices of zero coupon securities generally are more volatile than the market prices of securities that pay interest periodically.

- (1) Optional Call Provisions: Dates (month and year) and prices of the earliest optional call or redemption. There may be other call provisions at varying prices at later dates. Certain mortgage-backed securities may be subject to periodic principal paydowns.
- (2) Ratings: Using the higher of Standard & Poor's or Moody's rating. Ratings below BBB by Standard & Poor's Group or Baa by Moody's Investor Service, Inc. are considered to be below investment grade.
- (3) Backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities which ensure the timely payment of principal and interest. Such investments are normally considered to be equivalent to AAA rated securities.

N/R Not rated.

(ETM) Escrowed to maturity.

### 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 the treatment of paydown gains and losses, timing differences in recognizing taxable market discount and timing differences in recognizing certain gains and losses on investment transactions.

At June 30, 2007, the cost of investments was \$123,112,554.

Gross unrealized appreciation and gross unrealized depreciation of investments at June 30, 2007, were as follows:

|   |             |
|---|-------------|
| Gross unrealized:   |             |
| Appreciation  | \$2,752,232 |
| Depreciation  | (551,646)   |
| Net unrealized appreciation (depreciation) of investments | \$2,200,586 |

### 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



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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: 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/ Kevin J. McCarthy  
Kevin J. McCarthy  
Vice President and Secretary

Date August 29, 2007

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/ Gifford R. Zimmerman  
Gifford R. Zimmerman  
Chief Administrative Officer (principal executive officer)

Date August 29, 2007

By (Signature and Title)\* /s/ Stephen D. Foy  
Stephen D. Foy  
Vice President and Controller (principal financial officer)

Date August 29, 2007

\* Print the name and title of each signing officer under his or her signature.