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NUVEEN SELECT MATURITIES MUNICIPAL FUND

Form NSAR-B

May 25, 2004

PAGE 1  
000 B000000 03/31/2004  
000 C000000 0000890119  
000 D000000 N  
000 E000000 NF  
000 F000000 Y  
000 G000000 N  
000 H000000 N  
000 I000000 6.1  
000 J000000 A  
001 A000000 NUVEEN SELECT MATURITIES MUNICIPAL FUND  
001 B000000 811-07056  
001 C000000 3129178200  
002 A000000 333 WEST WACKER DRIVE  
002 B000000 CHICAGO  
002 C000000 IL  
002 D010000 60606  
002 D020000 1286  
003 000000 N  
004 000000 N  
005 000000 N  
006 000000 N  
007 A000000 N  
007 B000000 0  
007 C010100 1  
007 C010200 2  
007 C010300 3  
007 C010400 4  
007 C010500 5  
007 C010600 6  
007 C010700 7  
007 C010800 8  
007 C010900 9  
007 C011000 10  
008 A000001 NUVEEN ADVISORY CORP  
008 B000001 A  
008 C000001 801-12353  
008 D010001 CHICAGO  
008 D020001 IL  
008 D030001 60606  
008 D040001 1286  
011 A000001 DELETE  
011 A000002 DELETE  
011 A000003 DELETE  
011 A000004 DELETE  
011 A000005 DELETE  
011 A000006 DELETE  
011 A000007 DELETE  
011 A000008 DELETE  
011 A000009 DELETE  
012 A000001 EQUISERVE INC.  
012 B000001 84-05925  
PAGE 2  
012 C010001 BOSTON  
012 C020001 MA  
012 C030001 02940  
013 A000001 ERNST & YOUNG  
013 B010001 CHICAGO  
013 B020001 IL

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013 B030001 60611  
014 A000001 NUVEEN INVESTMENTS, LLC  
014 B000001 8-13464  
015 A000001 STATE STREET BANK AND TRUST COMPANY  
015 B000001 C  
015 C010001 BOSTON  
015 C020001 MA  
015 C030001 02206  
015 E010001 X  
015 A000003 DELETE  
015 A000004 DELETE  
015 A000007 DELETE  
018 000000 Y  
019 A000000 Y  
019 B000000 144  
019 C000000 NUVEENFUND  
020 C000001 0  
020 C000002 0  
020 C000003 0  
020 C000004 0  
020 C000005 0  
020 C000006 0  
020 C000007 0  
020 C000008 0  
020 C000009 0  
020 C000010 0  
021 000000 0  
022 A000001 KIRKPATRICK, PETTIS, SMITH, POLIAN  
022 B000001 47-0301070  
022 C000001 6302  
022 D000001 0  
022 A000002 1ST DISCOUNT BROKERAGE  
022 B000002 65-0592899  
022 C000002 5187  
022 D000002 0  
022 A000003 BANC ONE  
022 B000003 31-1017233  
022 C000003 4000  
022 D000003 0  
022 A000004 CITIGROUP GLOBAL MARKETS, INC.  
022 B000004 13-3214963  
022 C000004 0  
022 D000004 2915  
022 A000005 W.H. MELL & ASSOCIATES  
022 B000005 22-3023019  
PAGE 3  
022 C000005 2869  
022 D000005 0  
022 A000006 BB&T INVESTMENT SERVICES, INC.  
022 B000006 56-1815852  
022 C000006 2091  
022 D000006 0  
022 A000007 CORBY CAPITAL  
022 B000007 52-1037969  
022 C000007 1749  
022 D000007 0  
022 A000008 GEORGE K. BAUM & CO.  
022 B000008 44-0522232  
022 C000008 1397  
022 D000008 0  
022 A000009 JANNEY MONTGOMERY  
022 B000009 23-2211143

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|     |         |               |
|-----|---------|---------------|
| 022 | C000009 | 1173          |
| 022 | D000009 | 0             |
| 022 | A000010 | DAIN RAUSCHER |
| 022 | B000010 | 41-0212020    |
| 022 | C000010 | 0             |
| 022 | D000010 | 251           |
| 023 | C000000 | 24768         |
| 023 | D000000 | 16244         |
| 024 | 000000  | N             |
| 025 | D000001 | 0             |
| 025 | D000002 | 0             |
| 025 | D000003 | 0             |
| 025 | D000004 | 0             |
| 025 | D000005 | 0             |
| 025 | D000006 | 0             |
| 025 | D000007 | 0             |
| 025 | D000008 | 0             |
| 026 | A000000 | N             |
| 026 | B000000 | N             |
| 026 | C000000 | N             |
| 026 | D000000 | Y             |
| 026 | E000000 | N             |
| 026 | F000000 | N             |
| 026 | G010000 | N             |
| 026 | G020000 | N             |
| 026 | H000000 | N             |
| 027 | 000000  | N             |
| 028 | A010000 | 0             |
| 028 | A020000 | 0             |
| 028 | A030000 | 0             |
| 028 | A040000 | 0             |
| 028 | B010000 | 0             |
| 028 | B020000 | 0             |
| 028 | B030000 | 0             |
| 028 | B040000 | 0             |
|     | PAGE    | 4             |
| 028 | C010000 | 0             |
| 028 | C020000 | 0             |
| 028 | C030000 | 0             |
| 028 | C040000 | 0             |
| 028 | D010000 | 0             |
| 028 | D020000 | 0             |
| 028 | D030000 | 0             |
| 028 | D040000 | 0             |
| 028 | E010000 | 0             |
| 028 | E020000 | 0             |
| 028 | E030000 | 0             |
| 028 | E040000 | 0             |
| 028 | F010000 | 0             |
| 028 | F020000 | 0             |
| 028 | F030000 | 0             |
| 028 | F040000 | 0             |
| 028 | G010000 | 0             |
| 028 | G020000 | 0             |
| 028 | G030000 | 0             |
| 028 | G040000 | 0             |
| 028 | H000000 | 0             |
| 030 | A000000 | 0             |
| 030 | B000000 | 0.00          |
| 030 | C000000 | 0.00          |
| 031 | A000000 | 0             |
| 031 | B000000 | 0             |

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|     |         |         |
|-----|---------|---------|
| 032 | 000000  | 0       |
| 033 | 000000  | 0       |
| 035 | 000000  | 0       |
| 036 | B000000 | 0       |
| 038 | 000000  | 0       |
| 042 | A000000 | 0       |
| 042 | B000000 | 0       |
| 042 | C000000 | 0       |
| 042 | D000000 | 0       |
| 042 | E000000 | 0       |
| 042 | F000000 | 0       |
| 042 | G000000 | 0       |
| 042 | H000000 | 0       |
| 043 | 000000  | 0       |
| 044 | 000000  | 0       |
| 045 | 000000  | Y       |
| 046 | 000000  | N       |
| 047 | 000000  | Y       |
| 048 | 000000  | 0.000   |
| 048 | A010000 | 125000  |
| 048 | A020000 | 0.500   |
| 048 | B010000 | 125000  |
| 048 | B020000 | 0.488   |
| 048 | C010000 | 250000  |
| 048 | C020000 | 0.475   |
|     | PAGE    | 5       |
| 048 | D010000 | 500000  |
| 048 | D020000 | 0.463   |
| 048 | E010000 | 1000000 |
| 048 | E020000 | 0.450   |
| 048 | F010000 | 0       |
| 048 | F020000 | 0.000   |
| 048 | G010000 | 0       |
| 048 | G020000 | 0.000   |
| 048 | H010000 | 0       |
| 048 | H020000 | 0.000   |
| 048 | I010000 | 0       |
| 048 | I020000 | 0.000   |
| 048 | J010000 | 0       |
| 048 | J020000 | 0.000   |
| 048 | K010000 | 2000000 |
| 048 | K020000 | 0.438   |
| 049 | 000000  | N       |
| 050 | 000000  | N       |
| 051 | 000000  | N       |
| 052 | 000000  | N       |
| 053 | A000000 | N       |
| 054 | A000000 | Y       |
| 054 | B000000 | N       |
| 054 | C000000 | N       |
| 054 | D000000 | N       |
| 054 | E000000 | N       |
| 054 | F000000 | N       |
| 054 | G000000 | N       |
| 054 | H000000 | Y       |
| 054 | I000000 | N       |
| 054 | J000000 | Y       |
| 054 | K000000 | N       |
| 054 | L000000 | N       |
| 054 | M000000 | Y       |
| 054 | N000000 | N       |
| 054 | O000000 | Y       |

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|     |         |   |      |
|-----|---------|---|------|
| 055 | A000000 | Y |      |
| 055 | B000000 | N |      |
| 056 | 000000  | N |      |
| 057 | 000000  | N |      |
| 058 | A000000 | N |      |
| 059 | 000000  | Y |      |
| 060 | A000000 | Y |      |
| 060 | B000000 | Y |      |
| 061 | 000000  |   | 0    |
| 062 | A000000 | Y |      |
| 062 | B000000 |   | 0.0  |
| 062 | C000000 |   | 0.0  |
| 062 | D000000 |   | 0.0  |
| 062 | E000000 |   | 0.0  |
| 062 | F000000 |   | 0.0  |
|     | PAGE    | 6 |      |
| 062 | G000000 |   | 0.0  |
| 062 | H000000 |   | 0.0  |
| 062 | I000000 |   | 0.0  |
| 062 | J000000 |   | 0.0  |
| 062 | K000000 |   | 0.0  |
| 062 | L000000 |   | 0.0  |
| 062 | M000000 |   | 0.0  |
| 062 | N000000 |   | 0.0  |
| 062 | O000000 |   | 99.8 |
| 062 | P000000 |   | 0.0  |
| 062 | Q000000 |   | 0.0  |
| 062 | R000000 |   | 0.0  |
| 063 | A000000 |   | 0    |
| 063 | B000000 |   | 6.4  |
| 064 | A000000 | Y |      |
| 064 | B000000 | N |      |
| 066 | A000000 | N |      |
| 067 | 000000  | N |      |
| 068 | A000000 | N |      |
| 068 | B000000 | N |      |
| 069 | 000000  | N |      |
| 070 | A010000 | Y |      |
| 070 | A020000 | N |      |
| 070 | B010000 | N |      |
| 070 | B020000 | N |      |
| 070 | C010000 | Y |      |
| 070 | C020000 | N |      |
| 070 | D010000 | N |      |
| 070 | D020000 | N |      |
| 070 | E010000 | Y |      |
| 070 | E020000 | N |      |
| 070 | F010000 | N |      |
| 070 | F020000 | N |      |
| 070 | G010000 | Y |      |
| 070 | G020000 | N |      |
| 070 | H010000 | N |      |
| 070 | H020000 | N |      |
| 070 | I010000 | N |      |
| 070 | I020000 | N |      |
| 070 | J010000 | Y |      |
| 070 | J020000 | N |      |
| 070 | K010000 | N |      |
| 070 | K020000 | N |      |
| 070 | L010000 | N |      |
| 070 | L020000 | N |      |
| 070 | M010000 | N |      |

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|       |         |    |        |
|-------|---------|----|--------|
| 070   | M020000 | N  |        |
| 070   | N010000 | N  |        |
| 070   | N020000 | N  |        |
| 070   | O010000 | Y  |        |
| 070   | O020000 | N  |        |
|       | PAGE    | 7  |        |
| 070   | P010000 | N  |        |
| 070   | P020000 | N  |        |
| 070   | Q010000 | N  |        |
| 070   | Q020000 | N  |        |
| 070   | R010000 | N  |        |
| 070   | R020000 | N  |        |
| 071   | A000000 |    | 24768  |
| 071   | B000000 |    | 16244  |
| 071   | C000000 |    | 124287 |
| 071   | D000000 |    | 13     |
| 072   | A000000 | 12 |        |
| 072   | B000000 |    | 7085   |
| 072   | C000000 |    | 0      |
| 072   | D000000 |    | 0      |
| 072   | E000000 |    | 0      |
| 072   | F000000 |    | 638    |
| 072   | G000000 |    | 0      |
| 072   | H000000 |    | 0      |
| 072   | I000000 |    | 13     |
| 072   | J000000 |    | 39     |
| 072   | K000000 |    | 15     |
| 072   | L000000 |    | 30     |
| 072   | M000000 |    | 3      |
| 072   | N000000 |    | 0      |
| 072   | O000000 |    | 0      |
| 072   | P000000 |    | 0      |
| 072   | Q000000 |    | 0      |
| 072   | R000000 |    | 11     |
| 072   | S000000 |    | 13     |
| 072   | T000000 |    | 0      |
| 072   | U000000 |    | 0      |
| 072   | V000000 |    | 0      |
| 072   | W000000 |    | 37     |
| 072   | X000000 |    | 799    |
| 072   | Y000000 |    | 7      |
| 072   | Z000000 |    | 6293   |
| 072AA | 0000000 |    | 0      |
| 072BB | 0000000 |    | 59     |
| 072CC | 010000  |    | 230    |
| 072CC | 020000  |    | 0      |
| 072DD | 010000  |    | 6235   |
| 072DD | 020000  |    | 0      |
| 072EE | 0000000 |    | 0      |
| 073   | A010000 |    | 0.5030 |
| 073   | A020000 |    | 0.0000 |
| 073   | B000000 |    | 0.0000 |
| 073   | C000000 |    | 0.0000 |
| 074   | A000000 |    | 0      |
| 074   | B000000 |    | 0      |
| 074   | C000000 |    | 0      |
| 074   | D000000 |    | 128068 |
|       | PAGE    | 8  |        |
| 074   | E000000 |    | 0      |
| 074   | F000000 |    | 0      |
| 074   | G000000 |    | 0      |
| 074   | H000000 |    | 0      |

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|     |         |                                    |
|-----|---------|------------------------------------|
| 074 | I000000 | 0                                  |
| 074 | J000000 | 770                                |
| 074 | K000000 | 0                                  |
| 074 | L000000 | 2048                               |
| 074 | M000000 | 1                                  |
| 074 | N000000 | 130887                             |
| 074 | O000000 | 1122                               |
| 074 | P000000 | 55                                 |
| 074 | Q000000 | 0                                  |
| 074 | R010000 | 0                                  |
| 074 | R020000 | 0                                  |
| 074 | R030000 | 0                                  |
| 074 | R040000 | 1375                               |
| 074 | S000000 | 0                                  |
| 074 | T000000 | 128335                             |
| 074 | U010000 | 12395                              |
| 074 | U020000 | 0                                  |
| 074 | V010000 | 10.35                              |
| 074 | V020000 | 0.00                               |
| 074 | W000000 | 0.0000                             |
| 074 | X000000 | 510                                |
| 074 | Y000000 | 4608                               |
| 075 | A000000 | 0                                  |
| 075 | B000000 | 127738                             |
| 076 | 000000  | 9.93                               |
| 077 | A000000 | Y                                  |
| 077 | B000000 | Y                                  |
| 077 | Q010000 | Y                                  |
| 078 | 000000  | N                                  |
| 080 | A000000 | CHUBB GROUP OF INSURANCE COMPANIES |
| 080 | B000000 | GULF, AIG, GREAT AMERICAN, CNA     |
| 080 | C000000 | 90000                              |
| 081 | A000000 | Y                                  |
| 081 | B000000 | 143                                |
| 082 | A000000 | N                                  |
| 082 | B000000 | 0                                  |
| 083 | A000000 | N                                  |
| 083 | B000000 | 0                                  |
| 084 | A000000 | N                                  |
| 084 | B000000 | 0                                  |
| 085 | A000000 | Y                                  |
| 085 | B000000 | N                                  |
| 086 | A010000 | 0                                  |
| 086 | A020000 | 0                                  |
| 086 | B010000 | 0                                  |
| 086 | B020000 | 0                                  |
| 086 | C010000 | 0                                  |
|     | PAGE    | 9                                  |
| 086 | C020000 | 0                                  |
| 086 | D010000 | 0                                  |
| 086 | D020000 | 0                                  |
| 086 | E010000 | 0                                  |
| 086 | E020000 | 0                                  |
| 086 | F010000 | 0                                  |
| 086 | F020000 | 0                                  |
| 087 | A010000 | COMMON                             |
| 087 | A020000 | 67061T101                          |
| 087 | A030000 | NIM                                |
| 088 | A000000 | N                                  |
| 088 | B000000 | N                                  |
| 088 | C000000 | N                                  |
| 088 | D000000 | N                                  |

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SIGNATURE   STEPHEN D. FOY  
TITLE        V.P. & CONTROLLER