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NUVEEN PREFERRED CONVERTIBLE INCOME FUND

Form NSAR-A

August 29, 2006

PAGE 1
000 A000000 06/30/2006
000 C000000 0001216583
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 PREFERRED AND CONVERTIBLE INCOME FUND
001 B000000 811-21293
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
007 C011100 11
007 C011200 12
007 C011300 13
007 C011400 14
007 C011500 15
007 C011600 16
007 C011700 17
007 C011800 18
007 C011900 19
007 C012000 20
007 C012100 21
007 C012200 22
007 C012300 23
007 C012400 24
007 C012500 25
007 C012600 26
007 C012700 27
007 C012800 28
PAGE 2
007 C012900 29
007 C013000 30
007 C013100 31
007 C013200 32
007 C013300 33
007 C013400 34

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007 C013500 35
007 C013600 36
007 C013700 37
007 C013800 38
007 C013900 39
007 C014000 40
007 C014100 41
007 C014200 42
007 C014300 43
007 C014400 44
007 C014500 45
007 C014600 46
007 C014700 47
007 C014800 48
007 C014900 49
007 C015000 50
008 A000001 NUVEEN ASSET MANAGEMENT
008 B000001 A
008 C000001 801-14147
008 D010001 CHICAGO
008 D020001 IL
008 D030001 60606
008 D040001 1286
008 A000002 SPECTRUM ASSET MANAGEMENT, INC.
008 B000002 S
008 C000002 801-30405
008 D010002 STAMFORD
008 D020002 CT
008 D030002 06905
008 A000003 FROLEY-REVV INVESTMENT CO., INC.
008 B000003 S
008 C000003 801-10672
008 D010003 LOS ANGELES
008 D020003 CA
008 D030003 90024
008 A000004 SYMPHONY ASSET MANAGEMENT, LLC.
008 B000004 S
008 C000004 801-52638
008 D010004 SAN FRANCISCO
008 D020004 CA
008 D030004 94104
012 A000001 EQUISERVE INC.
012 B000001 84-05925
012 C010001 PROVIDENCE
012 C020001 RI
PAGE 3
012 C030001 02940
013 A000001 ERNST & YOUNG LLP
013 B010001 CHICAGO
013 B020001 IL
013 B030001 60606
014 A000001 NUVEEN INVESTMENTS, LLC
014 B000001 8-13464
014 A000002 SPECTRUM ASSET MANAGEMENT, INC.
014 B000002 8-36472
014 A000003 DELETE
014 A000004 DELETE
015 A000001 STATE STREET BANK AND TRUST COMPANY
015 B000001 C
015 C010001 BOSTON
015 C020001 MA
015 C030001 02110

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015 E010001 X
018 000000 Y
019 A000000 Y
019 B000000 167
019 C000000 NUVEENFUND
020 A000001 SPECTRUM ASSET MANAGEMENT, INC.
020 B000001 06-1209521
020 C000001 125
020 A000002 LEHMAN BROTHERS, INC
020 B000002 13-2518466
020 C000002 61
020 A000003 GOLDMAN SACHS
020 B000003 13-5108880
020 C000003 35
020 A000004 CREDIT SUISSE
020 B000004 13-5659485
020 C000004 19
020 A000005 CIBC
020 B000005 13-2798343
020 C000005 10
020 A000006 DEUTSCHE BANK
020 B000006 13-2730828
020 C000006 9
020 A000007 BANK OF AMERICA
020 B000007 56-2058405
020 C000007 7
020 A000008 CITIGROUP
020 B000008 13-3214963
020 C000008 6
020 A000009 BRIDGE TRADING
020 B000009 43-1450530
020 C000009 4
020 A000010 MERRILL LYNCH
020 B000010 13-5545100
020 C000010 4
PAGE 4
021 000000 300
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022 B000001 06-1209521
022 C000001 116159
022 D000001 130441
022 A000002 LEHMAN BROTHERS
022 B000002 13-2518466
022 C000002 79150
022 D000002 80084
022 A000003 MERRILL LYNCH
022 B000003 13-5674085
022 C000003 70709
022 D000003 29130
022 A000004 GOLDMAN SACHS
022 B000004 13-5108880
022 C000004 38735
022 D000004 55605
022 A000005 DEUTSCHE BANK
022 B000005 13-2730828
022 C000005 30972
022 D000005 40239
022 A000006 UBS
022 B000006 13-2638166
022 C000006 34504
022 D000006 25923
022 A000007 CREDIT SUISSE

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| | | | |
|-----|---------|----------------|--|
| 022 | B000007 | 13-5659485 | |
| 022 | C000007 | 27679 | |
| 022 | D000007 | 26498 | |
| 022 | A000008 | CITIGROUP | |
| 022 | B000008 | 13-3214963 | |
| 022 | C000008 | 13900 | |
| 022 | D000008 | 36734 | |
| 022 | A000009 | MORGAN STANLEY | |
| 022 | B000009 | 13-2655998 | |
| 022 | C000009 | 18830 | |
| 022 | D000009 | 29973 | |
| 022 | A000010 | OPPENHEIMER | |
| 022 | B000010 | 13-2798343 | |
| 022 | C000010 | 12035 | |
| 022 | D000010 | 33630 | |
| 023 | C000000 | 575845 | |
| 023 | D000000 | 548916 | |
| 024 | 000000 | N | |
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| 025 | D000002 | 0 | |
| 025 | D000003 | 0 | |
| 025 | D000004 | 0 | |
| 025 | D000005 | 0 | |
| 025 | D000006 | 0 | |
| 025 | D000007 | 0 | |
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| 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 | |
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| 028 | A020000 | 0 | |
| 028 | A030000 | 0 | |
| 028 | A040000 | 0 | |
| 028 | B010000 | 0 | |
| 028 | B020000 | 0 | |
| 028 | B030000 | 0 | |
| 028 | B040000 | 0 | |
| 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 | |

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| | | |
|-----|---------|-------|
| 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 |
| 032 | 000000 | 0 |
| 033 | 000000 | 0 |
| 035 | 000000 | 0 |
| 036 | B000000 | 0 |
| 038 | 000000 | 0 |
| 042 | A000000 | 0 |
| | PAGE | 6 |
| 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 | N |
| 048 | 000000 | 0.000 |
| 048 | A010000 | 0 |
| 048 | A020000 | 0.000 |
| 048 | B010000 | 0 |
| 048 | B020000 | 0.000 |
| 048 | C010000 | 0 |
| 048 | C020000 | 0.000 |
| 048 | D010000 | 0 |
| 048 | D020000 | 0.000 |
| 048 | E010000 | 0 |
| 048 | E020000 | 0.000 |
| 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 | 0 |
| 048 | K020000 | 0.000 |
| 049 | 000000 | N |
| 050 | 000000 | N |
| 051 | 000000 | N |
| 052 | 000000 | Y |
| 053 | A000000 | Y |
| 053 | B000000 | Y |
| 053 | C000000 | N |
| 054 | A000000 | Y |
| 054 | B000000 | N |
| 054 | C000000 | N |
| 054 | D000000 | N |

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054 E000000 N
054 F000000 N
054 G000000 N
054 H000000 Y
054 I000000 N
PAGE 7
054 J000000 Y
054 K000000 N
054 L000000 N
054 M000000 Y
054 N000000 N
054 O000000 Y
055 A000000 N
055 B000000 N
056 000000 Y
057 000000 N
058 A000000 N
059 000000 Y
060 A000000 Y
060 B000000 Y
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062 C000000 0.0
062 D000000 0.0
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066 C000000 N
066 D000000 N
066 E000000 N
066 F000000 Y
066 G000000 N
067 000000 N
068 A000000 N
068 B000000 N
069 000000 N
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070 A020000 Y
070 B010000 Y
070 B020000 N
070 C010000 Y
PAGE 8
070 C020000 N
070 D010000 Y
070 D020000 N
070 E010000 Y

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| | | | |
|-------|---------|---|---------|
| 070 | E020000 | N | |
| 070 | F010000 | Y | |
| 070 | F020000 | N | |
| 070 | G010000 | Y | |
| 070 | G020000 | N | |
| 070 | H010000 | Y | |
| 070 | H020000 | N | |
| 070 | I010000 | N | |
| 070 | I020000 | N | |
| 070 | J010000 | Y | |
| 070 | J020000 | N | |
| 070 | K010000 | Y | |
| 070 | K020000 | N | |
| 070 | L010000 | Y | |
| 070 | L020000 | N | |
| 070 | M010000 | Y | |
| 070 | M020000 | N | |
| 070 | N010000 | Y | |
| 070 | N020000 | N | |
| 070 | O010000 | Y | |
| 070 | O020000 | Y | |
| 070 | P010000 | N | |
| 070 | P020000 | N | |
| 070 | Q010000 | N | |
| 070 | Q020000 | N | |
| 070 | R010000 | Y | |
| 070 | R020000 | N | |
| 071 | A000000 | | 582570 |
| 071 | B000000 | | 613364 |
| 071 | C000000 | | 2097321 |
| 071 | D000000 | | 28 |
| 072 | A000000 | 6 | |
| 072 | B000000 | | 29156 |
| 072 | C000000 | | 29751 |
| 072 | D000000 | | 0 |
| 072 | E000000 | | 0 |
| 072 | F000000 | | 8892 |
| 072 | G000000 | | 0 |
| 072 | H000000 | | 0 |
| 072 | I000000 | | 25 |
| 072 | J000000 | | 239 |
| 072 | K000000 | | 43 |
| 072 | L000000 | | 86 |
| 072 | M000000 | | 30 |
| 072 | N000000 | | 0 |
| 072 | O000000 | | 0 |
| 072 | P000000 | | 0 |
| | PAGE | 9 | |
| 072 | Q000000 | | 0 |
| 072 | R000000 | | 13 |
| 072 | S000000 | | 19 |
| 072 | T000000 | | 0 |
| 072 | U000000 | | 0 |
| 072 | V000000 | | 0 |
| 072 | W000000 | | 984 |
| 072 | X000000 | | 10331 |
| 072 | Y000000 | | 3356 |
| 072 | Z000000 | | 51932 |
| 072AA | 000000 | | 11861 |
| 072BB | 000000 | | 0 |
| 072CC | 010000 | | 0 |
| 072CC | 020000 | | 50300 |

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| | |
|-------------|--------------|
| 072DD010000 | 52915 |
| 072DD020000 | 0 |
| 072EE000000 | 0 |
| 073 A010000 | 0.5302 |
| 073 A020000 | 0.0000 |
| 073 B000000 | 0.0000 |
| 073 C000000 | 0.0000 |
| 074 A000000 | 72 |
| 074 B000000 | 63089 |
| 074 C000000 | 0 |
| 074 D000000 | 698324 |
| 074 E000000 | 1237362 |
| 074 F000000 | 56903 |
| 074 G000000 | 0 |
| 074 H000000 | 0 |
| 074 I000000 | 13670 |
| 074 J000000 | 12871 |
| 074 K000000 | 0 |
| 074 L000000 | 13064 |
| 074 M000000 | 7870 |
| 074 N000000 | 2103225 |
| 074 O000000 | 34204 |
| 074 P000000 | 898 |
| 074 Q000000 | 0 |
| 074 R010000 | 0 |
| 074 R020000 | 0 |
| 074 R030000 | 0 |
| 074 R040000 | 702 |
| 074 S000000 | 708000 |
| 074 T000000 | 1359421 |
| 074 U010000 | 99691 |
| 074 U020000 | 0 |
| 074 V010000 | 13.64 |
| 074 V020000 | 0.00 |
| 074 W000000 | 0.0000 |
| 074 X000000 | 332 |
| 074 Y000000 | 58011 |
| PAGE 10 | |
| 075 A000000 | 0 |
| 075 B000000 | 1395237 |
| 076 000000 | 12.29 |
| 077 A000000 | N |
| 078 000000 | N |
| 080 C000000 | 0 |
| 081 B000000 | 0 |
| 082 B000000 | 0 |
| 083 B000000 | 0 |
| 084 B000000 | 0 |
| 086 A010000 | 0 |
| 086 A020000 | 0 |
| 086 B010000 | 0 |
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| 086 D010000 | 0 |
| 086 D020000 | 0 |
| 086 E010000 | 0 |
| 086 E020000 | 0 |
| 086 F010000 | 0 |
| 086 F020000 | 0 |
| 087 A010000 | COMMON STOCK |
| 087 A020000 | 67073B106 |

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087 A030000 JPC

088 A000000 N

088 B000000 N

088 C000000 N

088 D000000 Y

SIGNATURE STEPHEN D. FOY

TITLE VP & CONTROLLER