

Edgar Filing: NUVEEN PREFERRED CONVERTIBLE INCOME FUND - Form NSAR-B

NUVEEN PREFERRED CONVERTIBLE INCOME FUND

Form NSAR-B

March 01, 2006

PAGE 1
000 B000000 12/31/2005
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-REVEY 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
011 A000001 DELETE
011 A000002 DELETE
011 A000003 DELETE
011 A000004 DELETE
PAGE 3
011 A000005 DELETE
011 A000006 DELETE
011 A000007 DELETE
011 A000008 DELETE
011 A000009 DELETE
011 A000010 DELETE
011 A000011 DELETE
011 A000012 DELETE
012 A000001 EQUISERVE INC.
012 B000001 84-05925
012 C010001 PROVIDENCE
012 C020001 RI
012 C030001 02940
013 A000001 ERNST & YOUNG LLP
013 B010001 CHICAGO
013 B020001 IL

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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
015 E010001 X
015 A000003 DELETE
015 A000004 DELETE
015 A000007 DELETE
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019 A000000 Y
019 B000000 156
019 C000000 NUVEENFUND
020 A000001 SPECTRUM ASSET MANAGEMENT, INC.
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020 C000001 156
020 A000002 LEHMAN BROTHERS
020 B000002 13-2518466
020 C000002 91
020 A000003 BNY BROKERAGE INC
020 B000003 13-3989198
020 C000003 50
020 A000004 GOLDMAN SACHS & CO
020 B000004 13-5108880
020 C000004 49
020 A000005 DEUTSCHE BANK
020 B000005 13-2730828
020 C000005 49
PAGE 4
020 A000006 CITIGROUP GLOBAL MARKETS
020 B000006 13-3214963
020 C000006 36
020 A000007 JEFFERIES & CO.
020 B000007 95-2622900
020 C000007 27
020 A000008 MERRILL LYNCH
020 B000008 13-5674085
020 C000008 25
020 A000009 FIMAT USA INC
020 B000009 36-3620984
020 C000009 16
020 A000010 CANTOR FITZGERALD
020 B000010 13-3680184
020 C000010 15
021 000000 574
022 A000001 SPECTRUM ASSET MANAGEMENT, INC.
022 B000001 06-1209521
022 C000001 146986
022 D000001 177351
022 A000002 LEHMAN BROTHERS
022 B000002 13-2518466
022 C000002 85235
022 D000002 93301
022 A000003 CITIGROUP GLOBAL MARKETS
022 B000003 13-3214963

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022 C000003 52333
022 D000003 72118
022 A000004 JEFFERIES & CO.
022 B000004 95-2622900
022 C000004 50693
022 D000004 48828
022 A000005 DEUTSCHE BANK
022 B000005 13-2730828
022 C000005 61286
022 D000005 37570
022 A000006 GOLDMAN SACHS
022 B000006 13-5108880
022 C000006 32427
022 D000006 58646
022 A000007 MERRILL LYNCH
022 B000007 13-5674085
022 C000007 41032
022 D000007 35880
022 A000008 MORGAN STANLEY
022 B000008 13-2655998
022 C000008 51363
022 D000008 23903
022 A000009 CREDIT SUISSE
022 B000009 13-5659485
022 C000009 36987

PAGE 5

022 D000009 27042
022 A000010 BANK OF AMERICA
022 B000010 56-2058405
022 C000010 34775
022 D000010 13602
023 C000000 773347
023 D000000 790527
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
028 C010000 0
028 C020000 0

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| | | |
|-----|---------|-------|
| 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 |
| | PAGE 6 | |
| 028 | G020000 | 0 |
| 028 | G030000 | 0 |
| 028 | G040000 | 0 |
| 028 | H000000 | 0 |
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| 030 | B000000 | 0.00 |
| 030 | C000000 | 0.00 |
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| 031 | B000000 | 0 |
| 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 | 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 |

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048 J010000 0
 048 J020000 0.000
 048 K010000 0
 048 K020000 0.000
 049 000000 N
 PAGE 7
 050 000000 N
 051 000000 N
 052 000000 Y
 053 A000000 Y
 053 B000000 Y
 053 C000000 N
 054 A000000 Y
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 062 H000000 0.0
 062 I000000 0.0
 062 J000000 0.0
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 062 R000000 0.0
 063 A000000 0
 063 B000000 0.0
 066 A000000 Y
 PAGE 8
 066 B000000 N
 066 C000000 N
 066 D000000 N
 066 E000000 N

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| | | | |
|-----|---------|----|---------|
| 066 | F000000 | Y | |
| 066 | G000000 | N | |
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| 068 | B000000 | N | |
| 069 | 000000 | N | |
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| 070 | A020000 | Y | |
| 070 | B010000 | Y | |
| 070 | B020000 | N | |
| 070 | C010000 | Y | |
| 070 | C020000 | N | |
| 070 | D010000 | Y | |
| 070 | D020000 | N | |
| 070 | E010000 | Y | |
| 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 | Y | |
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| 071 | B000000 | | 790527 |
| 071 | C000000 | | 2115919 |
| 071 | D000000 | | 37 |
| 072 | A000000 | 12 | |
| | PAGE | 9 | |
| 072 | B000000 | | 61953 |
| 072 | C000000 | | 65842 |
| 072 | D000000 | | 0 |
| 072 | E000000 | | 0 |
| 072 | F000000 | | 18402 |
| 072 | G000000 | | 0 |
| 072 | H000000 | | 0 |
| 072 | I000000 | | 44 |
| 072 | J000000 | | 540 |
| 072 | K000000 | | 114 |
| 072 | L000000 | | 227 |
| 072 | M000000 | | 32 |
| 072 | N000000 | | 0 |
| 072 | O000000 | | 0 |

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| | |
|-------------|------------------------------------|
| 072 P000000 | 0 |
| 072 Q000000 | 0 |
| 072 R000000 | 28 |
| 072 S000000 | 77 |
| 072 T000000 | 0 |
| 072 U000000 | 0 |
| 072 V000000 | 0 |
| 072 W000000 | 2474 |
| 072 X000000 | 21938 |
| 072 Y000000 | 6949 |
| 072 Z000000 | 112807 |
| 072AA000000 | 20629 |
| 072BB000000 | 0 |
| 072CC010000 | 0 |
| 072CC020000 | 93588 |
| 072DD010000 | 114776 |
| 072DD020000 | 0 |
| 072EE000000 | 16386 |
| 073 A010000 | 1.1463 |
| 073 A020000 | 0.0000 |
| 073 B000000 | 0.1637 |
| 073 C000000 | 0.0000 |
| 074 A000000 | 161 |
| 074 B000000 | 24130 |
| 074 C000000 | 0 |
| 074 D000000 | 730751 |
| 074 E000000 | 1350615 |
| 074 F000000 | 0 |
| 074 G000000 | 0 |
| 074 H000000 | 0 |
| 074 I000000 | 7640 |
| 074 J000000 | 831 |
| 074 K000000 | 0 |
| 074 L000000 | 16112 |
| 074 M000000 | 85 |
| 074 N000000 | 2130325 |
| 074 O000000 | 548 |
| PAGE 10 | |
| 074 P000000 | 959 |
| 074 Q000000 | 0 |
| 074 R010000 | 0 |
| 074 R020000 | 0 |
| 074 R030000 | 0 |
| 074 R040000 | 872 |
| 074 S000000 | 708000 |
| 074 T000000 | 1419946 |
| 074 U010000 | 100123 |
| 074 U020000 | 0 |
| 074 V010000 | 14.18 |
| 074 V020000 | 0.00 |
| 074 W000000 | 0.0000 |
| 074 X000000 | 343 |
| 074 Y000000 | 22307 |
| 075 A000000 | 0 |
| 075 B000000 | 1460408 |
| 076 000000 | 11.97 |
| 077 A000000 | Y |
| 077 B000000 | Y |
| 077 C000000 | Y |
| 077 Q010000 | Y |
| 078 000000 | N |
| 080 A000000 | CHUBB GROUP OF INSURANCE COMPANIES |

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080 B000000 QUANTA INDEMNITY, AIG, GREAT AMERICAN & CNA
080 C000000 100000
081 A000000 Y
081 B000000 155
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
086 C020000 0
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
087 A030000 JPC
PAGE 11
088 A000000 N
088 B000000 N
088 C000000 N
088 D000000 Y
SIGNATURE STEPHEN D. FOY
TITLE V.P.& CONTROLLER