

NICHOLAS APPEL GATE CONVERTIBLE & INCOME FUND

Form NSAR-B

April 28, 2006

PAGE 1
000 B000000 02/28/2006
000 C000000 0001214935
000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
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001 A000000 NICHOLAS-APPEL GATE CONVERTIBLE & INCOME FUND
001 B000000 811-21284
001 C000000 2127393371
002 A000000 1345 AVENUE OF AMERICAS
002 B000000 NEW YORK
002 C000000 NY
002 D010000 10105
003 000000 N
004 000000 N
005 000000 N
006 000000 N
007 A000000 N
007 B000000 0
007 C010100 1
007 C010200 2
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007 C010400 4
007 C010500 5
007 C010600 6
007 C010700 7
007 C010800 8
007 C010900 9
007 C011000 10
008 A000001 ALLIANZ GLOBAL INVESTORS FUND MANAGEMENT LLC
008 B000001 A
008 C000001 801-31227
008 D010001 NEW YORK
008 D020001 NY
008 D030001 10105
008 A000002 NICHOLAS-APPEL GATE CAPITAL MANAGEMENT LLC
008 B000002 S
008 C000002 801-21442
008 D010002 SAN DIEGO
008 D020002 CA
008 D030002 92101
010 A000001 ALLIANZ GLOBAL INVESTORS FUND MANAGEMENT LLC
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010 C010001 NEW YORK
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011 A000001 UBS SECURITIES LLC
011 B000001 8-22651
PAGE 2
011 C010001 STAMFORD
011 C020001 CT
011 C030001 06901
011 A000002 PRUDENTIAL SECURITIES, INC.
011 B000002 8-04060
011 C010002 NEW YORK

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011 C020002 NY
011 C030002 10013
011 A000003 H&R BLOCK FINANCIAL ADVISORS, INC.
011 B000003 8-16752
011 C010003 DETROIT
011 C020003 MI
011 C030003 48206
011 A000004 WACHOVIA CAPITAL MARKETS, LLC
011 B000004 8-02612
011 C010004 CHARLOTTE
011 C020004 NC
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011 A000005 LEGG MASON WOOD WALKER, INC.
011 B000005 8-15939
011 C010005 BALTIMORE
011 C020005 MD
011 C030005 21202
011 C040005 1476
011 A000006 RBC DAIN RAUSCHER, INC.
011 B000006 8-45411
011 C010006 MINNEAPOLIS
011 C020006 MN
011 C030006 55402
011 A000007 WELLS FARGO SECURITIES, LLC
011 B000007 8-35225
011 C010007 SAN FRANCISCO
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011 C030007 94104
011 A000008 ADVEST, INC.
011 B000008 8-04159
011 C010008 HARTFORD
011 C020008 CT
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012 A000001 PFPC INC.
012 B000001 84-58023
012 C010001 PROVIDENCE
012 C020001 RI
012 C030001 02940
012 C040001 3027
013 A000001 PRICEWATERHOUSECOOPERS LLP
013 B010001 NEW YORK
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013 B030001 10017
014 A000001 DRESDNER BANK AG
014 B000001 8-12859
PAGE 3
014 A000002 DRESDNER KLEINWORT WASSERSTEIN SECURITIES LLC
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014 B000003 8-00000
014 A000004 GRANTCHESTER SECURITIES
014 B000004 8-00000
014 A000005 U.S. ALLIANZ SECURITIES
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014 A000007 DELETE
015 A000001 BROWN BROTHERS HARRIMAN & CO.
015 B000001 C
015 C010001 BOSTON
015 C020001 MA
015 C030001 02109
015 E010001 X

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019 A000000 Y
019 B000000 65
019 C000000 ALLIANZGLO
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020 B000001 13-3216325
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020 A000002 THE GOLDMAN SACHS GROUP, INC.
020 B000002 13-4019460
020 C000002 79
020 A000003 CREDIT SUISSE GROUP
020 B000003 98-0215385
020 C000003 70
020 A000004 CITIGROUP, INC.
020 B000004 52-1568099
020 C000004 63
020 A000005 BANK OF AMERICA CORP.
020 B000005 56-0906609
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020 A000006 MORGAN STANLEY
020 B000006 36-3145972
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020 A000007 LAZARD FRERES & CO., LLC
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020 A000008 UBS SECURITIES LLC
020 B000008 13-3873456
020 C000008 36
020 A000009 THE BEAR STEARNS & COS., INC.
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020 A000010 MERRILL LYNCH & CO., INC.
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022 A000007 BANC OF AMERICA CORP.
022 B000007 56-0906609

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022 C000007 44698
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022 A000008 UBS SECURITIES LLC
022 B000008 13-3873456
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022 A000009 MERRILL LYNCH & CO., INC.
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022 A000010 DEUTSCHE BANK SECURITIES, INC.
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023 C000000 627894
023 D000000 342296
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025 A000001 MORGAN STANLEY
025 B000001 36-3145972
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025 D000001 32528
025 A000002 LEHMAN BROTHERS HOLDINGS, INC.
025 B000002 13-3216325
025 C000002 E
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PAGE 5

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026 D000000 Y
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026 F000000 N
026 G010000 N
026 G020000 N
026 H000000 N
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052 000000 N
053 A000000 N
054 A000000 Y
054 B000000 Y
054 C000000 N
PAGE 7
054 D000000 N
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070 B010000 Y
PAGE 8
070 B020000 N
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078 000000 N
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088 B000000 N
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SIGNATURE LAWRENCE ALTADONNA
TITLE TREASURER & CEO