

NICHOLAS APPEL GATE CONVERTIBLE & INCOME FUND

Form NSAR-B

April 28, 2006

PAGE 1  
000 B000000 02/28/2006  
000 C000000 0001214935  
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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  
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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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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  
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011 A000004 WACHOVIA CAPITAL MARKETS, LLC  
011 B000004 8-02612  
011 C010004 CHARLOTTE  
011 C020004 NC  
011 C030004 28202  
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  
011 C020007 CA  
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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014 A000001 DRESDNER BANK AG  
014 B000001 8-12859  
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014 A000002 DRESDNER KLEINWORT WASSERSTEIN SECURITIES LLC  
014 B000002 8-49647  
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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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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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020 A000002 THE GOLDMAN SACHS GROUP, INC.  
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020 B000003 98-0215385  
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020 B000004 52-1568099  
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020 B000005 56-0906609  
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020 A000006 MORGAN STANLEY  
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020 A000007 LAZARD FRERES & CO., LLC  
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022 A000001 LEHMAN BROTHERS HOLDINGS, INC.  
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022 C000007 44698  
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022 A000008 UBS SECURITIES LLC  
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022 A000009 MERRILL LYNCH & CO., INC.  
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022 A000010 DEUTSCHE BANK SECURITIES, INC.  
022 B000010 13-2730828  
022 C000010 41291  
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023 C000000 627894  
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024 000000 Y  
025 A000001 MORGAN STANLEY  
025 B000001 36-3145972  
025 C000001 E  
025 D000001 32528  
025 A000002 LEHMAN BROTHERS HOLDINGS, INC.  
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PAGE 5

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088 D000000 Y  
SIGNATURE LAWRENCE ALTADONNA  
TITLE TREASURER & CEO