

Edgar Filing: NICHOLAS APPEL GATE CONVERTIBLE & INCOME FUND - Form NSAR-A

NICHOLAS APPEL GATE CONVERTIBLE & INCOME FUND

Form NSAR-A

October 25, 2006

PAGE 1
000 A000000 08/31/2006
000 C000000 0001214935
000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
000 J000000 A
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
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 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
010 B000001 801-31227
010 C010001 NEW YORK
010 C020001 NY
010 C030001 10105
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

Edgar Filing: NICHOLAS APPLGATE CONVERTIBLE & INCOME FUND - Form NSAR-A

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
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
011 C030008 06103
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
013 B020001 NY
013 B030001 10017
014 A000001 DRESDNER BANK AG
014 B000001 8-12859
PAGE 3
014 A000002 DRESDNER KLEINWORT WASSERSTEIN SECURITIES LLC
014 B000002 8-49647
014 A000003 DRESDNER KLEINWORT BENSON
014 B000003 8-00000
014 A000004 GRANTCHESTER SECURITIES
014 B000004 8-00000
014 A000005 NICHOLAS-APPLGATE CAPITAL MANAGEMENT
014 B000005 8-00000
015 A000001 BROWN BROTHERS HARRIMAN & CO.
015 B000001 C
015 C010001 BOSTON
015 C020001 MA
015 C030001 02109
015 E010001 X
018 000000 Y
019 A000000 Y

Edgar Filing: NICHOLAS APPLGATE CONVERTIBLE & INCOME FUND - Form NSAR-A

019 B000000 67
019 C000000 ALLIANZGLO
020 A000001 BANK OF AMERICA CORP.
020 B000001 56-0906609
020 C000001 111
020 A000002 MERRILL LYNCH & CO., INC.
020 B000002 13-2740599
020 C000002 97
020 A000003 GOLDMAN SACHS GROUP, INC.
020 B000003 13-4019460
020 C000003 96
020 A000004 MORGAN STANLEY
020 B000004 36-3145972
020 C000004 78
020 A000005 LAZARD LTD
020 B000005 98-0437848
020 C000005 54
020 A000006 CREDIT SUISSE, INC.
020 B000006 13-1898818
020 C000006 46
020 A000007 LEHMAN BROTHERS HOLDINGS, INC.
020 B000007 13-3216325
020 C000007 46
020 A000008 DEUTSCHE BANK CORP.
020 B000008 20-5605010
020 C000008 38
020 A000009 CITIGROUP, INC.
020 B000009 52-1568099
020 C000009 33
020 A000010 JP MORGAN CHASE & CO.
020 B000010 13-2624428
020 C000010 28
021 000000 687
022 A000001 GOLDMAN SACHS GROUP, INC.
022 B000001 13-4019460
PAGE 4
022 C000001 55037
022 D000001 85486
022 A000002 LEHMAN BROTHERS HOLDINGS, INC.
022 B000002 13-3216325
022 C000002 92516
022 D000002 34083
022 A000003 CREDIT SUISSE, INC.
022 B000003 13-1898818
022 C000003 60278
022 D000003 57590
022 A000004 DEUTSCHE BANK CORP.
022 B000004 20-5605010
022 C000004 5400
022 D000004 94616
022 A000005 BANK OF AMERICA CORP.
022 B000005 56-0906609
022 C000005 34767
022 D000005 56036
022 A000006 UBS SECURITIES LLC
022 B000006 13-3873456
022 C000006 46011
022 D000006 39009
022 A000007 MORGAN STANLEY
022 B000007 36-3145972
022 C000007 38699
022 D000007 32035

Edgar Filing: NICHOLAS APPLGATE CONVERTIBLE & INCOME FUND - Form NSAR-A

022 A000008 MERRILL LYNCH & CO., INC.
022 B000008 13-2740599
022 C000008 35457
022 D000008 30167
022 A000009 CITIGROUP, INC.
022 B000009 52-1568099
022 C000009 24409
022 D000009 18227
022 A000010 JP MORGAN CHASE & CO.
022 B000010 13-2624428
022 C000010 18351
022 D000010 14157
023 C000000 458024
023 D000000 519529
024 000000 Y
025 A000001 MORGAN STANLEY.
025 B000001 36-3145972
025 C000001 D
025 D000001 62982
025 A000002 LEHMAN BROTHERS HOLDINGS, INC.
025 B000002 13-3216325
025 C000002 D
025 D000002 52295
025 A000003 UBS SECURITIES LLC
025 B000003 13-3873456
PAGE 5
025 C000003 D
025 D000003 9265
025 A000004 CITIGROUP, INC.
025 B000004 52-1568099
025 C000004 D
025 D000004 7560
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
028 C030000 0
028 C040000 0
028 D010000 0
028 D020000 0
028 D030000 0
028 D040000 0

Edgar Filing: NICHOLAS APPLGATE CONVERTIBLE & INCOME FUND - Form NSAR-A

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
	PAGE	6
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
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	0.700
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

Edgar Filing: NICHOLAS APPLGATE CONVERTIBLE & INCOME FUND - Form NSAR-A

051 000000 N
052 000000 N
053 A000000 N
054 A000000 Y
054 B000000 Y
PAGE 7
054 C000000 N
054 D000000 N
054 E000000 N
054 F000000 N
054 G000000 Y
054 H000000 Y
054 I000000 N
054 J000000 Y
054 K000000 N
054 L000000 N
054 M000000 Y
054 N000000 N
054 O000000 N
055 A000000 N
055 B000000 N
056 000000 Y
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
062 G000000 0.0
062 H000000 0.0
062 I000000 0.0
062 J000000 3.8
062 K000000 0.0
062 L000000 2.8
062 M000000 3.0
062 N000000 0.0
062 O000000 0.0
062 P000000 61.2
062 Q000000 79.4
062 R000000 0.0
063 A000000 0
063 B000000 6.5
064 A000000 N
064 B000000 N
066 A000000 N
067 000000 N
068 A000000 N
068 B000000 N
069 000000 N
070 A010000 Y
070 A020000 N
PAGE 8
070 B010000 Y
070 B020000 N
070 C010000 Y
070 C020000 N

Edgar Filing: NICHOLAS APPLGATE CONVERTIBLE & INCOME FUND - Form NSAR-A

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	Y	
070	K010000	Y	
070	K020000	N	
070	L010000	Y	
070	L020000	N	
070	M010000	N	
070	M020000	N	
070	N010000	Y	
070	N020000	N	
070	O010000	Y	
070	O020000	N	
070	P010000	N	
070	P020000	N	
070	Q010000	N	
070	Q020000	N	
070	R010000	Y	
070	R020000	N	
071	A000000		510960
071	B000000		358172
071	C000000		1486392
071	D000000		24
072	A000000	6	
072	B000000		39226
072	C000000		20578
072	D000000		0
072	E000000		1060
072	F000000		5431
072	G000000		0
072	H000000		0
072	I000000		18
072	J000000		97
072	K000000		0
072	L000000		88
072	M000000		38
	PAGE	9	
072	N000000		0
072	O000000		0
072	P000000		0
072	Q000000		0
072	R000000		58
072	S000000		20
072	T000000		0
072	U000000		0
072	V000000		0
072	W000000		747
072	X000000		6497
072	Y000000		0
072	Z000000		54367
072	AA000000		1724

Edgar Filing: NICHOLAS APPLGATE CONVERTIBLE & INCOME FUND - Form NSAR-A

072BB000000	0
072CC010000	0
072CC020000	8193
072DD010000	64928
072DD020000	0
072EE000000	0
073 A010000	0.9300
073 A020000	0.0000
073 B000000	0.0000
073 C000000	0.0000
074 A000000	0
074 B000000	0
074 C000000	66891
074 D000000	1014537
074 E000000	439048
074 F000000	0
074 G000000	0
074 H000000	0
074 I000000	0
074 J000000	3507
074 K000000	0
074 L000000	22302
074 M000000	15856
074 N000000	1562141
074 O000000	14720
074 P000000	912
074 Q000000	0
074 R010000	0
074 R020000	0
074 R030000	0
074 R040000	9238
074 S000000	525000
074 T000000	1012271
074 U010000	69937
074 U020000	0
074 V010000	14.47
074 V020000	0.00
PAGE 10	
074 W000000	0.0000
074 X000000	102
074 Y000000	0
075 A000000	0
075 B000000	1013932
076 000000	16.03
077 A000000	Y
077 B000000	N
077 C000000	Y
077 D000000	N
077 E000000	N
077 F000000	N
077 G000000	N
077 H000000	N
077 I000000	N
077 J000000	N
077 K000000	N
077 L000000	N
077 M000000	N
077 N000000	N
077 O000000	N
077 P000000	N
077 Q010000	N
077 Q020000	N

Edgar Filing: NICHOLAS APPLGATE CONVERTIBLE & INCOME FUND - Form NSAR-A

077 Q030000 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 667
086 B020000 11523
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 CORPORATE BONDS & NOTES
087 A020000 65370F100
087 A030000 NCV
087 B010000 CONVERTIBLE BONDS & NOTES
087 B020000 65370F100
087 B030000 NCV
087 C010000 CONVERTIBLE PREFERRED STOCK
087 C020000 65370F100
PAGE 11
087 C030000 NCV
088 A000000 Y
088 B000000 N
088 C000000 N
088 D000000 Y
SIGNATURE LAWRENCE ALTADONNA
TITLE TREASURER & CEO