

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