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NICHOLAS APPLGATE CONVERTIBLE & INCOME FUND

Form NSAR-A

October 25, 2006

PAGE 1
000 A000000 08/31/2006
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000 D000000 N
000 E000000 NF
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011 C010001 STAMFORD
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011 C010002 NEW YORK

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011 C020002 NY
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011 A000008 ADVEST, INC.
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012 A000001 PFPC INC.
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013 A000001 PRICEWATERHOUSECOOPERS LLP
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014 A000001 DRESDNER BANK AG
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014 A000002 DRESDNER KLEINWORT WASSERSTEIN SECURITIES LLC
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SIGNATURE LAWRENCE ALTADONNA
TITLE TREASURER & CEO