

NICHOLAS APPEL GATE CONVERTIBLE & INCOME FUND

Form NSAR-A

October 25, 2006

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002 A000000 1345 AVENUE OF AMERICAS
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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 A000003 H&R BLOCK FINANCIAL ADVISORS, INC.
011 B000003 8-16752
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011 A000005 LEGG MASON WOOD WALKER, INC.
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011 A000006 RBC DAIN RAUSCHER, INC.
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011 A000007 WELLS FARGO SECURITIES, LLC
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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
014 B000001 8-12859
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014 A000002 DRESDNER KLEINWORT WASSERSTEIN SECURITIES LLC
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SIGNATURE LAWRENCE ALTADONNA
TITLE TREASURER & CEO