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NICHOLAS APPLGATE CONVERTIBLE & INCOME FUND II

Form NSAR-A

October 25, 2006

PAGE 1
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000 E000000 NF
000 F000000 Y
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000 H000000 N
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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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012 A000001 PFPC INC.
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022 A000008 MORGAN STANLEY
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SIGNATURE LAWRENCE ALTADONNA
TITLE TREASURER & CEO