

Edgar Filing: First Trust/Fiduciary Asset Management Covered Call Fund - Form NSAR-B

First Trust/Fiduciary Asset Management Covered Call Fund  
Form NSAR-B  
February 25, 2005

PAGE 1  
000 B000000 12/31/2004  
000 C000000 1291334  
000 D000000 N  
000 E000000 NF  
000 F000000 Y  
000 G000000 N  
000 H000000 N  
000 I000000 6.1  
000 J000000 A  
001 A000000 FIRST TRUST FIDUCIARY ASSET MANAGEMENT COVERE  
001 B000000 811-21586  
001 C000000 6302414141  
002 A000000 1001 WARRENVILLE RAOD  
002 B000000 LISLE  
002 C000000 IL  
002 D010000 60532  
003 000000 Y  
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 FIRST TRUST ADVISORS L.P.  
008 B000001 A  
008 C000001 801-39950  
008 D010001 LISLE  
008 D020001 IL  
008 D030001 60532  
008 A000002 FIDUCIARY ASSET MANAGEMENT, LLC  
008 B000002 S  
008 C000002 801-46751  
008 D010002 SAINT LOUIS  
008 D020002 MO  
008 D030002 63105  
010 A000001 PFPC INC.  
010 C010001 WESTBOROUGH  
010 C020001 MA  
010 C030001 01581  
011 A000001 A.G EDWARDS & SONS  
011 B000001 8-013580  
011 C010001 ST. LOUIS  
PAGE 2  
011 C020001 MO  
011 C030001 63103  
012 A000001 PFPC INC.  
012 B000001 84-1761  
012 C010001 KING OF PRUSSIA  
012 C020001 PA

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012 C030001 19406  
013 A000001 DELOITTE & TOUCHE LLP  
013 B010001 CHICAGO  
013 B020001 IL  
013 B030001 60601  
013 B040001 6779  
015 A000001 PFPC TRUST COMPANY  
015 B000001 C  
015 C010001 PHILADELPHIA  
015 C020001 PA  
015 C030001 19153  
015 E010001 X  
018 000000 Y  
019 A000000 Y  
019 B000000 20  
019 C000000 FIRSTDEFIN  
020 A000001 INSTINET, LLC  
020 B000001 13-4134098  
020 C000001 149  
020 A000002 BANK OF AMERICA SECURITIES, LLC  
020 B000002 13-4078651  
020 C000002 72  
020 A000003 MORGAN STANLEY DW, INC.  
020 B000003 36-3145972  
020 C000003 50  
020 A000004 MERRILL LYNCH & CO., INC.  
020 B000004 13-2740599  
020 C000004 34  
020 A000005 LEHMAN BROTHERS, INC.  
020 B000005 13-2518466  
020 C000005 32  
020 A000006 THE GOLDMAN SACHS GROUP, INC.  
020 B000006 13-5108880  
020 C000006 21  
020 A000007 SMITH BARNEY  
020 B000007 06-1274088  
020 C000007 19  
020 A000008 BEAR STEARNS & CO., INC.  
020 B000008 13-3286161  
020 C000008 5  
020 A000009 SIG BROKERAGE LP  
020 B000009 51-0393127  
020 C000009 2  
020 C000010 0  
021 000000 384

PAGE 3

022 A000001 CREDIT SUISSE FIRST BOSTON LLC  
022 B000001 13-1898818  
022 C000001 13903  
022 D000001 0  
022 A000002 THE GOLDMAN SACHS GROUP, INC.  
022 B000002 13-5108880  
022 C000002 0  
022 D000002 6994  
022 C000003 0  
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022 C000004 0  
022 D000004 0  
022 C000005 0  
022 D000005 0  
022 C000006 0  
022 D000006 0

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|     |         |       |
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| 022 | C000007 | 0     |
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| 022 | C000008 | 0     |
| 022 | D000008 | 0     |
| 022 | C000009 | 0     |
| 022 | D000009 | 0     |
| 022 | C000010 | 0     |
| 022 | D000010 | 0     |
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| 023 | D000000 | 6994  |
| 024 | 000000  | N     |
| 025 | D000001 | 0     |
| 025 | D000002 | 0     |
| 025 | D000003 | 0     |
| 025 | D000004 | 0     |
| 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     |
| 045 | 000000  | Y     |
| 046 | 000000  | N     |
| 047 | 000000  | Y     |
| 048 | 000000  | 1.000 |
| 048 | A010000 | 0     |
| 048 | A020000 | 0.000 |
|     | PAGE    | 4     |
| 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     |
| 051 | 000000  | N     |
| 052 | 000000  | N     |
| 053 | A000000 | N     |
| 054 | A000000 | Y     |

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054 B000000 Y  
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 Y  
054 O000000 Y  
055 A000000 Y  
055 B000000 N  
056 000000 Y  
057 000000 N  
058 A000000 N  
059 000000 Y  
060 A000000 Y  
060 B000000 Y  
061 000000 2000  
062 A000000 N  
062 B000000 0.0  
PAGE 5  
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 0.0  
062 K000000 0.0  
062 L000000 0.0  
062 M000000 0.0  
062 N000000 0.0  
062 O000000 0.0  
062 P000000 0.0  
062 Q000000 0.0  
062 R000000 0.0  
066 A000000 Y  
066 B000000 N  
066 C000000 Y  
066 D000000 N  
066 E000000 N  
066 F000000 N  
066 G000000 N  
067 000000 N  
068 A000000 N  
068 B000000 N  
069 000000 N  
070 A010000 Y  
070 A020000 N  
070 B010000 Y  
070 B020000 Y  
070 C010000 Y  
070 C020000 N  
070 D010000 Y  
070 D020000 N  
070 E010000 Y

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|        |         |   |        |
|--------|---------|---|--------|
| 070    | E020000 | N |        |
| 070    | F010000 | Y |        |
| 070    | F020000 | N |        |
| 070    | G010000 | Y |        |
| 070    | G020000 | N |        |
| 070    | H010000 | Y |        |
| 070    | H020000 | N |        |
| 070    | I010000 | Y |        |
| 070    | I020000 | N |        |
| 070    | J010000 | Y |        |
| 070    | J020000 | N |        |
| 070    | K010000 | Y |        |
| 070    | K020000 | N |        |
| 070    | L010000 | Y |        |
| 070    | L020000 | Y |        |
|        | PAGE    | 6 |        |
| 070    | M010000 | Y |        |
| 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 | N |        |
| 070    | R020000 | N |        |
| 071    | A000000 |   | 600923 |
| 071    | B000000 |   | 232767 |
| 071    | C000000 |   | 317031 |
| 071    | D000000 |   | 73     |
| 072    | A000000 | 5 |        |
| 072    | B000000 |   | 161    |
| 072    | C000000 |   | 1394   |
| 072    | D000000 |   | 0      |
| 072    | E000000 |   | 0      |
| 072    | F000000 |   | 1329   |
| 072    | G000000 |   | 120    |
| 072    | H000000 |   | 0      |
| 072    | I000000 |   | 13     |
| 072    | J000000 |   | 53     |
| 072    | K000000 |   | 0      |
| 072    | L000000 |   | 36     |
| 072    | M000000 |   | 21     |
| 072    | N000000 |   | 0      |
| 072    | O000000 |   | 0      |
| 072    | P000000 |   | 0      |
| 072    | Q000000 |   | 0      |
| 072    | R000000 |   | 30     |
| 072    | S000000 |   | 48     |
| 072    | T000000 |   | 0      |
| 072    | U000000 |   | 0      |
| 072    | V000000 |   | 0      |
| 072    | W000000 |   | 30     |
| 072    | X000000 |   | 1680   |
| 072    | Y000000 |   | 0      |
| 072    | Z000000 |   | -125   |
| 072AA  | 000000  |   | 10542  |
| 072BB  | 000000  |   | 0      |
| 072CC0 | 10000   |   | 18178  |
| 072CC0 | 20000   |   | 0      |

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|             |                                    |
|-------------|------------------------------------|
| 072DD010000 | 0                                  |
| 072DD020000 | 0                                  |
| 072EE000000 | 10582                              |
| 073 A010000 | 0.0000                             |
| 073 A020000 | 0.0000                             |
| PAGE 7      |                                    |
| 073 B000000 | 0.5350                             |
| 073 C000000 | 0.0000                             |
| 074 A000000 | 3100                               |
| 074 B000000 | 0                                  |
| 074 C000000 | 0                                  |
| 074 D000000 | 6966                               |
| 074 E000000 | 0                                  |
| 074 F000000 | 413975                             |
| 074 G000000 | 0                                  |
| 074 H000000 | 0                                  |
| 074 I000000 | 0                                  |
| 074 J000000 | 3480                               |
| 074 K000000 | 0                                  |
| 074 L000000 | 325                                |
| 074 M000000 | 0                                  |
| 074 N000000 | 427846                             |
| 074 O000000 | 5489                               |
| 074 P000000 | 337                                |
| 074 Q000000 | 0                                  |
| 074 R010000 | 0                                  |
| 074 R020000 | 0                                  |
| 074 R030000 | 26543                              |
| 074 R040000 | 453                                |
| 074 S000000 | 395024                             |
| 074 T000000 | 0                                  |
| 074 U010000 | 19780                              |
| 074 U020000 | 0                                  |
| 074 V010000 | 19.97                              |
| 074 V020000 | 0.00                               |
| 074 W000000 | 0.0000                             |
| 074 X000000 | 16                                 |
| 074 Y000000 | 0                                  |
| 075 A000000 | 0                                  |
| 075 B000000 | 318012                             |
| 076 000000  | 20.00                              |
| 077 A000000 | Y                                  |
| 077 B000000 | Y                                  |
| 078 000000  | N                                  |
| 080 A000000 | CHUBB GROUP OF INSURANCE COMPANIES |
| 080 C000000 | 7250                               |
| 081 A000000 | Y                                  |
| 081 B000000 | 19                                 |
| 082 A000000 | Y                                  |
| 082 B000000 | 50                                 |
| 083 A000000 | N                                  |
| 083 B000000 | 0                                  |
| 084 A000000 | N                                  |
| 084 B000000 | 0                                  |
| 085 A000000 | N                                  |
| 085 B000000 | N                                  |
| 086 A010000 | 19780                              |
| PAGE 8      |                                    |
| 086 A020000 | 377803                             |
| 086 B010000 | 0                                  |
| 086 B020000 | 791                                |
| 086 C010000 | 0                                  |

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|           |              |              |
|-----------|--------------|--------------|
| 086       | C020000      | 0            |
| 086       | D010000      | 0            |
| 086       | D020000      | 0            |
| 086       | E010000      | 0            |
| 086       | E020000      | 0            |
| 086       | F010000      | 0            |
| 086       | F020000      | 0            |
| 087       | A010000      | COMMON STOCK |
| 087       | A020000      | 337318109    |
| 087       | A030000      | FFA          |
| 088       | A000000      | N            |
| 088       | B000000      | N            |
| 088       | C000000      | N            |
| 088       | D000000      | N            |
| SIGNATURE | MARK BRADLEY |              |
| TITLE     | TREASURER    |              |