

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 28, 2006

PAGE 1  
000 B000000 12/31/2005  
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000 E000000 NF  
000 F000000 Y  
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000 H000000 N  
000 I000000 6.1  
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001 B000000 811-21586  
001 C000000 6302414141  
002 A000000 1001 WARRENVILLE ROAD  
002 B000000 LISLE  
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007 C010600 6  
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007 C010800 8  
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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 B000001 84-1761  
010 C010001 WESTBOROUGH  
010 C020001 MA  
010 C030001 01581  
011 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.  
011 B000001 8-007221  
PAGE 2  
011 C010001 NEW YORK  
011 C020001 NY  
011 C030001 10281  
012 A000001 PFPC INC.  
012 B000001 84-1761  
012 C010001 KING OF PRUSSIA

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012 C020001 PA  
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013 A000001 DELOITTE & TOUCHE LLP  
013 B010001 CHICAGO  
013 B020001 IL  
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015 A000001 PFPC TRUST COMPANY  
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020 A000001 PIPER JAFFRAY & CO.  
020 B000001 41-0953246  
020 C000001 195  
020 A000002 BANC OF AMERICA SECURITIES, LLC  
020 B000002 13-4078651  
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020 A000003 INSTINET, LLC  
020 B000003 13-4134098  
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020 A000004 MORGAN STANLEY & CO., INC.  
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020 A000005 SUSQUEHANNA CAPITAL GROUP  
020 B000005 23-2626048  
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020 A000006 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.  
020 B000006 13-5674085  
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020 A000007 LEHMAN BROTHERS, INC.  
020 B000007 13-2518466  
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020 A000008 GOLDMAN SACHS & CO.  
020 B000008 13-5108880  
020 C000008 22  
020 A000009 CITIGROUP GLOBAL MARKETS INC.  
020 B000009 11-2418191  
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020 A000010 BEAR STEARNS & COMPANY INC.  
PAGE 3  
020 B000010 13-3299429  
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022 A000001 MERRILL LYNCH, PIERCE, FENNER, & SMITH INC.  
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022 A000002 JP MORGAN SECURITIES INC.  
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022 A000003 BARCLAYS CAPITAL INC.  
022 B000003 06-1031656  
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022 A000004 REALVEST SECURITIES CORP.

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077 Q010000 Y  
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080 A000000 CHUBB/FEDERAL INSURANCE COMPANY  
080 C000000 9425  
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088 C000000 N  
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SIGNATURE MARK BRADLEY  
TITLE TREASURER