

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, 2007

PAGE 1
000 B000000 12/31/2006
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 ROAD
002 B000000 LISLE
002 C000000 IL
002 D010000 60532
003 000000 N
004 000000 N
005 000000 N
006 000000 N
007 A000000 N
007 B000000 0
007 C010100 1
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
011 C010001 NEW YORK
011 C020001 NY
011 C030001 10281
012 A000001 PFPC INC.
012 B000001 84-1761
012 C010001 KING OF PRUSSIA
012 C020001 PA
012 C030001 19406
013 A000001 DELOITTE & TOUCHE LLP
PAGE 2
013 B010001 CHICAGO
013 B020001 IL
013 B030001 60606
013 B040001 4301
015 A000001 PFPC TRUST COMPANY
015 B000001 C

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

015 C010001 PHILADELPHIA
015 C020001 PA
015 C030001 19153
015 E010001 X
018 000000 Y
019 A000000 Y
019 B000000 34
019 C000000 FIRSTDEFIN
020 A000001 PIPER JAFFRAY & CO.
020 B000001 41-0953246
020 C000001 52
020 A000002 SUSQUEHANNA CAPITAL GROUP
020 B000002 23-2626048
020 C000002 51
020 A000003 BANK OF AMERICA CORP.
020 B000003 95-4035346
020 C000003 44
020 A000004 INSTINET CORP.
020 B000004 13-2596491
020 C000004 43
020 A000005 MORGAN STANLEY
020 B000005 13-2655998
020 C000005 33
020 A000006 MERRILL LYNCH PIERCE FENNER & SMITH, INC.
020 B000006 13-5674085
020 C000006 21
020 A000007 BEAR STEARNS & CO.
020 B000007 13-4946705
020 C000007 18
020 A000008 LEHMAN BROTHERS
020 B000008 13-2518466
020 C000008 18
020 A000009 BANK OF NEW YORK
020 B000009 13-4941102
020 C000009 16
020 A000010 GOLDMAN SACHS & CO.
020 B000010 13-5108880
020 C000010 8
021 000000 314
023 C000000 0
023 D000000 0
024 000000 Y
025 A000001 LEHMAN BROTHERS INC.
025 B000001 13-2518466
025 C000001 E
PAGE 3
025 D000001 9765
025 A000002 BANK OF AMERICA CORP.
025 B000002 13-4078651
025 C000002 E
025 D000002 7672
025 A000003 BEAR STEARNS & CO.
025 B000003 13-4946705
025 C000003 E
025 D000003 7000
026 A000000 N
026 B000000 N
026 C000000 N
026 D000000 Y
026 E000000 N
026 F000000 N
026 G010000 N

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

026	G020000	N	
026	H000000	N	
027	000000	N	
028	A010000		0
028	A020000		0
028	A030000		0
028	A040000		0
028	B010000		0
028	B020000		0
028	B030000		0
028	B040000		0
028	C010000		0
028	C020000		0
028	C030000		0
028	C040000		0
028	D010000		0
028	D020000		0
028	D030000		0
028	D040000		0
028	E010000		0
028	E020000		0
028	E030000		0
028	E040000		0
028	F010000		0
028	F020000		0
028	F030000		0
028	F040000		0
028	G010000		0
028	G020000		0
028	G030000		0
028	G040000		0
028	H000000		0
030	A000000		0
030	B000000	0.00	
030	C000000	0.00	
	PAGE	4	
031	A000000		0
031	B000000		0
032	000000		0
033	000000		0
035	000000		0
036	B000000		0
038	000000		0
042	A000000	0	
042	B000000	0	
042	C000000	0	
042	D000000	0	
042	E000000	0	
042	F000000	0	
042	G000000	0	
042	H000000	0	
043	000000	0	
044	000000	0	
045	000000	Y	
046	000000	N	
047	000000	Y	
048	000000	1.000	
048	A010000		0
048	A020000	0.000	
048	B010000		0
048	B020000	0.000	
048	C010000		0

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

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
 054 B000000 Y
 054 C000000 N
 PAGE 5
 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
 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

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

062	P000000	0.0
062	Q000000	0.0
062	R000000	0.0
063	A000000	0
063	B000000	0.0
066	A000000	Y
066	B000000	N
066	C000000	N
066	D000000	N
066	E000000	Y
066	F000000	N
066	G000000	N
067	000000	N
068	A000000	N
068	B000000	N
	PAGE	6
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
070	E020000	N
070	F010000	Y
070	F020000	N
070	G010000	Y
070	G020000	Y
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
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	Y
070	R020000	N
071	A000000	499044
071	B000000	537550
071	C000000	379835
071	D000000	131
072	A000000	12
072	B000000	223
072	C000000	4937
072	D000000	0
072	E000000	0

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

072 F000000 3753
 072 G000000 340
 072 H000000 0
 072 I000000 35
 072 J000000 182

PAGE 7

072 K000000 0
 072 L000000 114
 072 M000000 42
 072 N000000 0
 072 O000000 0
 072 P000000 0
 072 Q000000 0
 072 R000000 60
 072 S000000 63
 072 T000000 0
 072 U000000 0
 072 V000000 0
 072 W000000 77
 072 X000000 4666
 072 Y000000 0
 072 Z000000 494
 072AA000000 29877
 072BB000000 0
 072CC010000 0
 072CC020000 5084
 072DD010000 494
 072DD020000 0
 072EE000000 31463
 073 A010000 0.0200
 073 A020000 0.0000
 073 B000000 1.5800
 073 C000000 0.0000
 074 A000000 6771
 074 B000000 0
 074 C000000 0
 074 D000000 0
 074 E000000 0
 074 F000000 372383
 074 G000000 1595
 074 H000000 0
 074 I000000 0
 074 J000000 0
 074 K000000 0
 074 L000000 307
 074 M000000 19
 074 N000000 381075
 074 O000000 595
 074 P000000 320
 074 Q000000 0
 074 R010000 0
 074 R020000 0
 074 R030000 7372
 074 R040000 212
 074 S000000 0
 074 T000000 372576
 074 U010000 19973

PAGE 8

074 U020000 0
 074 V010000 18.65
 074 V020000 0.00
 074 W000000 0.0000

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

074	X000000	26
074	Y000000	0
075	A000000	0
075	B000000	375308
076	000000	18.41
077	A000000	Y
077	B000000	Y
077	C000000	N
077	D000000	N
077	E000000	N
077	F000000	N
077	G000000	N
077	H000000	N
077	I000000	N
077	J000000	N
077	K000000	N
077	L000000	N
077	M000000	N
077	N000000	N
077	O000000	N
077	P000000	N
077	Q010000	Y
078	000000	N
080	A000000	CHUBB/FEDERAL INSURANCE CO
080	B000000	na
080	C000000	11000
081	A000000	Y
081	B000000	35
082	A000000	Y
082	B000000	50
083	A000000	N
083	B000000	0
084	A000000	N
084	B000000	0
085	A000000	Y
085	B000000	N
086	A010000	0
086	A020000	0
086	B010000	0
086	B020000	0
086	C010000	0
086	C020000	0
086	D010000	0
086	D020000	0
086	E010000	0
086	E020000	0
086	F010000	0
	PAGE	9
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