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First Trust/Fiduciary Asset Management Covered Call Fund
Form NSAR-A
August 25, 2006

PAGE 1
000 A000000 06/30/2006
000 C000000 1291334
000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
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007 C010900 9
007 C011000 10
008 A000001 FIRST TRUST ADVISORS L.P.
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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
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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.
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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
013 B030001 60606
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015 A000001 PFPC TRUST COMPANY
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020 A000003 MORGAN STANLEY & CO., INC.
020 B000003 36-3145972
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020 A000004 LEHMAN BROTHERS, INC.
020 B000004 13-2518466
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020 A000005 MERRILL LYNCH, PIERCE FENNER & SMITH, INC.
020 B000005 13-5674085
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020 A000006 GOLDMAN SACHS & CO.
020 B000006 13-5108880
020 C000006 47
020 A000007 INSTINET, LLC
020 B000007 13-4134098
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020 A000010 BEAR STEARNS & COMPANY INC.
PAGE 3
020 B000010 13-3299429
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072 P000000	0
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087	A030000	FFA
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088	C000000	N
088	D000000	N
SIGNATURE	MARK BRADLEY	
TITLE	TREASURER	