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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
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001 B000000 811-21586
001 C000000 6302414141
002 A000000 1001 WARRENVILLE ROAD
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008 A000001 FIRST TRUST ADVISORS L.P.
008 B000001 A
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008 D030001 60532
008 A000002 FIDUCIARY ASSET MANAGEMENT, LLC
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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
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012 A000001 PFPC INC.
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013 A000001 DELOITTE & TOUCHE LLP
PAGE 2
013 B010001 CHICAGO
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013 B030001 60606
013 B040001 4301
015 A000001 PFPC TRUST COMPANY
015 B000001 C

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020 A000008 LEHMAN BROTHERS
020 B000008 13-2518466
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025 A000001 LEHMAN BROTHERS INC.
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PAGE 3
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025 A000002 BANK OF AMERICA CORP.
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PAGE 7

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PAGE 8

074 U020000	0
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080	C000000	11000
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087	A020000	337318109
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088	C000000	N
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	SIGNATURE	MARK BRADLEY
	TITLE	TREASURER