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

PAGE 1  
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001 B000000 811-21586  
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002 A000000 1001 WARRENVILLE ROAD  
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008 A000001 FIRST TRUST ADVISORS L.P.  
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008 D030001 60532  
008 A000002 FIDUCIARY ASSET MANAGEMENT, LLC  
008 B000002 S  
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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  
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  
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015 A000001 PFPC TRUST COMPANY  
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020 A000002 SUSQUEHANNA CAPITAL GROUP  
020 B000002 23-2626048  
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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.  
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020 A000007 INSTINET, LLC  
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020 A000008 CITIGROUP CAPITAL MARKETS  
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020 A000009 PIPER JAFFREY & CO  
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020 A000010 BEAR STEARNS & COMPANY INC.  
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087	A030000	FFA
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088	B000000	N
088	C000000	N
088	D000000	N
SIGNATURE	MARK BRADLEY	
TITLE	TREASURER	