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First Trust/Fiduciary Asset Management Covered Call Fund
Form NSAR-A
August 29, 2007

PAGE 1
000 A000000 06/30/2007
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 A000000 FIRST TRUST FIDUCIARY ASSET MANAGEMENT COVERE
001 B000000 811-21586
001 C000000 6302414141
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
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
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012 A000001 PFPC INC.
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012 C010001 KING OF PRUSSIA
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012 C030001 19406
013 A000001 DELOITTE & TOUCHE LLP
PAGE 2
013 B010001 CHICAGO
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015 A000001 PFPC TRUST COMPANY
015 B000001 C
015 C010001 PHILADELPHIA

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019 B000000 54
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020 A000001 MORGAN STANLEY
020 B000001 13-2655998
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020 A000002 SUSQUEHANNA CAPITAL GROUP
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020 A000004 MERRILL LYNCH BLAKE
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020 A000005 VIE FINANCIAL
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PAGE 7

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PAGE 8

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| 088 | B000000 | N |
| 088 | C000000 | N |
| 088 | D000000 | N |
| SIGNATURE | JAMES M. DYKAS | |
| TITLE | ASSISTANT TREASURER | |