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First Trust/Fiduciary Asset Management Covered Call Fund
Form NSAR-B
February 28, 2006

PAGE 1
000 B000000 12/31/2005
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
002 B000000 LISLE
002 C000000 IL
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007 C010700 7
007 C010800 8
007 C010900 9
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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
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
012 C030001 19406
013 A000001 DELOITTE & TOUCHE LLP
013 B010001 CHICAGO
013 B020001 IL
013 B030001 60606
013 B040001 4301
015 A000001 PFPC TRUST COMPANY
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015 C030001 19153
015 E010001 X
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020 A000001 PIPER JAFFRAY & CO.
020 B000001 41-0953246
020 C000001 195
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020 B000002 13-4078651
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020 A000003 INSTINET, LLC
020 B000003 13-4134098
020 C000003 78
020 A000004 MORGAN STANLEY & CO., INC.
020 B000004 36-3145972
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020 A000005 SUSQUEHANNA CAPITAL GROUP
020 B000005 23-2626048
020 C000005 44
020 A000006 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.
020 B000006 13-5674085
020 C000006 43
020 A000007 LEHMAN BROTHERS, INC.
020 B000007 13-2518466
020 C000007 35
020 A000008 GOLDMAN SACHS & CO.
020 B000008 13-5108880
020 C000008 22
020 A000009 CITIGROUP GLOBAL MARKETS INC.
020 B000009 11-2418191
020 C000009 15
020 A000010 BEAR STEARNS & COMPANY INC.
PAGE 3
020 B000010 13-3299429
020 C000010 11
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022 A000002 JP MORGAN SECURITIES INC.
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022 A000003 BARCLAYS CAPITAL INC.
022 B000003 06-1031656
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072 A000000 12
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PAGE 8		
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077 A000000 Y
077 B000000 Y
077 C000000 Y
077 Q010000 Y
078 000000 N
080 A000000 CHUBB/FEDERAL INSURANCE COMPANY
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088 C000000 N
088 D000000 N
SIGNATURE MARK BRADLEY
TITLE TREASURER