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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  
000 J000000 A  
001 A000000 FIRST TRUST FIDUCIARY ASSET MANAGEMENT COVERE  
001 B000000 811-21586  
001 C000000 6302414141  
002 A000000 1001 WARRENVILLE ROAD  
002 B000000 LISLE  
002 C000000 IL  
002 D010000 60532  
003 000000 N  
004 000000 N  
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007 A000000 N  
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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  
011 C010001 NEW YORK  
011 C020001 NY  
011 C030001 10281  
012 A000001 PFPC INC.  
012 B000001 84-1761  
012 C010001 KING OF PRUSSIA  
012 C020001 PA  
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013 A000001 DELOITTE & TOUCHE LLP  
PAGE 2  
013 B010001 CHICAGO  
013 B020001 IL  
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013 B040001 4301  
015 A000001 PFPC TRUST COMPANY  
015 B000001 C

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015 C010001 PHILADELPHIA  
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020 A000002 SUSQUEHANNA CAPITAL GROUP  
020 B000002 23-2626048  
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020 A000003 BANK OF AMERICA CORP.  
020 B000003 95-4035346  
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020 A000005 MORGAN STANLEY  
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020 A000006 MERRILL LYNCH PIERCE FENNER & SMITH, INC.  
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020 A000007 BEAR STEARNS & CO.  
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020 A000008 LEHMAN BROTHERS  
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020 A000009 BANK OF NEW YORK  
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020 B000010 13-5108880  
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025 A000001 LEHMAN BROTHERS INC.  
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025 A000002 BANK OF AMERICA CORP.  
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072	A000000	12
072	B000000	223
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072 F000000 3753  
 072 G000000 340  
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 072 I000000 35  
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 072 W000000 77  
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074 U020000 0  
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080	B000000	na
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087	A020000	337318109
087	A030000	FFA
088	A000000	N
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088	C000000	N
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SIGNATURE	MARK BRADLEY	
TITLE	TREASURER	