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

PAGE 1
000 A000000 06/30/2006
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
005 000000 N
006 000000 N
007 A000000 N
007 B000000 0
007 C010100 1
007 C010200 2
007 C010300 3
007 C010400 4
007 C010500 5
007 C010600 6
007 C010700 7
007 C010800 8
007 C010900 9
007 C011000 10
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.
012 B000001 84-1761
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
015 B000001 C
015 C010001 PHILADELPHIA
015 C020001 PA
015 C030001 19153
015 E010001 X
018 000000 Y
019 A000000 Y
019 B000000 32
019 C000000 FIRSTDEFIN
020 A000001 BANC OF AMERICA SECURITIES, LLC
020 B000001 13-4078651
020 C000001 516
020 A000002 SUSQUEHANNA CAPITAL GROUP
020 B000002 23-2626048
020 C000002 321
020 A000003 MORGAN STANLEY & CO., INC.
020 B000003 36-3145972
020 C000003 295
020 A000004 LEHMAN BROTHERS, INC.
020 B000004 13-2518466
020 C000004 84
020 A000005 MERRILL LYNCH, PIERCE FENNER & SMITH, INC.
020 B000005 13-5674085
020 C000005 61
020 A000006 GOLDMAN SACHS & CO.
020 B000006 13-5108880
020 C000006 47
020 A000007 INSTINET, LLC
020 B000007 13-4134098
020 C000007 37
020 A000008 CITIGROUP CAPITAL MARKETS
020 B000008 11-2418191
020 C000008 36
020 A000009 PIPER JAFFREY & CO
020 B000009 41-0953246
020 C000009 13
020 A000010 BEAR STEARNS & COMPANY INC.
PAGE 3
020 B000010 13-3299429
020 C000010 6
021 000000 1419
022 A000001 BANC OF AMERICA SECURITIES, LLC
022 B000001 13-4078651
022 C000001 7949
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022 C000002 0
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022 D000003 0
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022 C000005 0
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022 C000006 0

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| | | |
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| 025 | A000001 | GOLDMAN SACHS & CO. |
| 025 | B000001 | 13-5108880 |
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| 025 | A000002 | BEAR STEARNS & COMPANY INC. |
| 025 | B000002 | 13-3299429 |
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| 025 | D000002 | 7718 |
| 025 | A000003 | LEHMAN BROTHERS INC. |
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| 025 | D000003 | 14190 |
| 025 | A000004 | BANK OF AMERICA CORP. |
| 025 | B000004 | 13-4078651 |
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| 025 | D000008 | 0 |
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| 026 | C000000 | N |
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| 026 | D000000 | Y |
| 026 | E000000 | N |
| 026 | F000000 | N |
| 026 | G010000 | N |
| 026 | G020000 | N |
| 026 | H000000 | N |
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| 045 | 000000 | Y |
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| 048 | F020000 | 0.000 |
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048 H020000 0.000
048 I010000 0
048 I020000 0.000
048 J010000 0
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048 K010000 0
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049 000000 N
050 000000 N
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052 000000 N
053 A000000 N
054 A000000 Y
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054 C000000 N
054 D000000 N
054 E000000 N
054 F000000 N
054 G000000 Y
054 H000000 Y
054 I000000 N
054 J000000 Y
054 K000000 N
054 L000000 N
054 M000000 Y
PAGE 5
054 N000000 Y
054 O000000 Y
055 A000000 Y
055 B000000 N
056 000000 Y
057 000000 N
058 A000000 N
059 000000 Y
060 A000000 Y
060 B000000 Y
061 000000 2000
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062 Q000000 0.0
062 R000000 0.0
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066 A000000 Y
066 B000000 N
066 C000000 N
066 D000000 N
066 E000000 Y

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| | | | |
|-----|---------|---|--------|
| 066 | F000000 | N | |
| 066 | G000000 | N | |
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| 069 | 000000 | N | |
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| 070 | C020000 | N | |
| 070 | D010000 | Y | |
| 070 | D020000 | N | |
| 070 | E010000 | Y | |
| | PAGE | 6 | |
| 070 | E020000 | N | |
| 070 | F010000 | Y | |
| 070 | F020000 | N | |
| 070 | G010000 | Y | |
| 070 | G020000 | N | |
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| 070 | H020000 | N | |
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| 070 | L020000 | Y | |
| 070 | M010000 | Y | |
| 070 | M020000 | N | |
| 070 | N010000 | Y | |
| 070 | N020000 | N | |
| 070 | O010000 | Y | |
| 070 | O020000 | N | |
| 070 | P010000 | N | |
| 070 | P020000 | N | |
| 070 | Q010000 | N | |
| 070 | Q020000 | N | |
| 070 | R010000 | Y | |
| 070 | R020000 | N | |
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| | |
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| 072 P000000 | 0 |
| 072 Q000000 | 0 |
| 072 R000000 | 31 |
| 072 S000000 | 30 |
| 072 T000000 | 0 |
| PAGE 7 | |
| 072 U000000 | 0 |
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| 072 W000000 | 41 |
| 072 X000000 | 2373 |
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| 072AA000000 | 19856 |
| 072BB000000 | 0 |
| 072CC010000 | 0 |
| 072CC020000 | 17328 |
| 072DD010000 | 32 |
| 072DD020000 | 0 |
| 072EE000000 | 15946 |
| 073 A010000 | 0.0016 |
| 073 A020000 | 0.0000 |
| 073 B000000 | 0.7984 |
| 073 C000000 | 0.0000 |
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| 074 C000000 | 0 |
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| 074 F000000 | 372829 |
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| 074 J000000 | 2830 |
| 074 K000000 | 0 |
| 074 L000000 | 272 |
| 074 M000000 | 18 |
| 074 N000000 | 377369 |
| 074 O000000 | 3282 |
| 074 P000000 | 300 |
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| 074 R020000 | 0 |
| 074 R030000 | 7799 |
| 074 R040000 | 162 |
| 074 S000000 | 0 |
| 074 T000000 | 365826 |
| 074 U010000 | 19973 |
| 074 U020000 | 0 |
| 074 V010000 | 18.32 |
| 074 V020000 | 0.00 |
| 074 W000000 | 0.0000 |
| 074 X000000 | 26 |
| 074 Y000000 | 0 |
| 075 A000000 | 0 |
| 075 B000000 | 381645 |
| 076 000000 | 17.15 |
| 077 A000000 | Y |
| PAGE 8 | |
| 077 C000000 | Y |
| 077 Q010000 | Y |
| 078 000000 | N |
| 086 A010000 | 0 |

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| | | |
|-----------|--------------|--------------|
| 086 | A020000 | 0 |
| 086 | B010000 | 0 |
| 086 | B020000 | 0 |
| 086 | C010000 | 0 |
| 086 | C020000 | 0 |
| 086 | D010000 | 0 |
| 086 | D020000 | 0 |
| 086 | E010000 | 0 |
| 086 | E020000 | 0 |
| 086 | F010000 | 0 |
| 086 | F020000 | 0 |
| 087 | A010000 | COMMON STOCK |
| 087 | A020000 | 337318109 |
| 087 | A030000 | FFA |
| 088 | A000000 | N |
| 088 | B000000 | N |
| 088 | C000000 | N |
| 088 | D000000 | N |
| SIGNATURE | MARK BRADLEY | |
| TITLE | TREASURER | |