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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
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000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
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002 A000000 1001 WARRENVILLE ROAD
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008 B000001 A
008 C000001 801-39950
008 D010001 LISLE
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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
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013 A000001 DELOITTE & TOUCHE LLP
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020 A000004 MORGAN STANLEY & CO., INC.
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020 A000005 SUSQUEHANNA CAPITAL GROUP
020 B000005 23-2626048
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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
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022 A000003 BARCLAYS CAPITAL INC.
022 B000003 06-1031656
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077 A000000 Y
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078 000000 N
080 A000000 CHUBB/FEDERAL INSURANCE COMPANY
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082 A000000 Y
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088 A000000 N
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SIGNATURE MARK BRADLEY
TITLE TREASURER