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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
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
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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 24
019 C000000 FIRSTDEFIN
020 A000001 PIPER JAFFRAY & CO.
020 B000001 41-0953246
020 C000001 195
020 A000002 BANC OF AMERICA SECURITIES, LLC
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.
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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
020 C000010 11
021 000000 632
022 A000001 MERRILL LYNCH, PIERCE, FENNER, & SMITH INC.
022 B000001 13-5674085
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022 A000002 JP MORGAN SECURITIES INC.
022 B000002 13-3379014
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022 A000003 BARCLAYS CAPITAL INC.
022 B000003 06-1031656
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022 B000004 13-3844746
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026 D000000 Y
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026 G020000 N
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045 000000 Y
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047 000000 Y
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048 B010000 0
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048 C020000 0.000
048 D010000 0
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066 A000000 Y
066 B000000 N
066 C000000 N
066 D000000 N
066 E000000 Y
066 F000000 N
066 G000000 N
067 000000 N
068 A000000 N
068 B000000 N
069 000000 N
070 A010000 Y
070 A020000 N
070 B010000 Y
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PAGE 6
070 C010000 Y
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071 C000000 386246
071 D000000 266
072 A000000 12
072 B000000 192
072 C000000 4626
072 D000000 0
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072 F000000 3802
072 G000000 344
072 H000000 0
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072 J000000 180

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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
080 C000000 9425
081 A000000 Y
081 B000000 23
082 A000000 Y
082 B000000 50
083 A000000 N
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084 A000000 N
084 B000000 0
085 A000000 Y
085 B000000 N
086 A010000 193
086 A020000 3683
086 B010000 0
086 B020000 0
086 C010000 0
086 C020000 0
086 D010000 0
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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