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First Trust/Fiduciary Asset Management Covered Call Fund
Form NSAR-A
August 29, 2007

PAGE 1
000 A000000 06/30/2007
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000 F000000 Y
000 G000000 N
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010 A000001 PFPC INC.
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011 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.
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012 A000001 PFPC INC.
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PAGE 7

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PAGE 8

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SIGNATURE	JAMES M. DYKAS	
TITLE	ASSISTANT TREASURER	