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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 E000000 NF  
000 F000000 Y  
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008 D030001 60532  
008 A000002 FIDUCIARY ASSET MANAGEMENT, LLC  
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010 A000001 PFPC INC.  
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011 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.  
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SIGNATURE	JAMES M. DYKAS	
TITLE	ASSISTANT TREASURER	