

LEHMAN BROTHERS FIRST TRUST INCOME OPPORTUNITY FUND

Form NSAR-A

August 29, 2006

PAGE 1
000 A000000 06/30/2006
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000 H000000 N
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008 A000001 LEHMAN BROTHERS ASSET MANAGEMENT, INC.
008 B000001 A
008 C000001 801-42006
008 D010001 NEW YORK
008 D020001 NY
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008 A000002 LEHMAN BROTHERS ASSET MANAGEMENT LLC
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008 C000002 801-61757
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008 D030002 60606
010 A000001 INVESTORS BANK & TRUST COMPANY
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022 A000005 MERRILL LYNCH, PIERCE, FENNER & SMITH, INC.
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022 A000006 CITIGROUP GLOBAL MARKETS, INC.
022 B000006 13-3214963
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022 A000007 MORGAN STANLEY & CO., INC.
022 B000007 13-2655998

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SIGNATURE	CHAMAINE WILLIAMS	
TITLE	CHIEF COMPL OFFICER	