

LEHMAN BROTHERS FIRST TRUST INCOME OPPORTUNITY FUND

Form NSAR-A

August 29, 2006

PAGE 1
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000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
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001 C000000 8009885196
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008 A000001 LEHMAN BROTHERS ASSET MANAGEMENT, INC.
008 B000001 A
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008 D020001 NY
008 D030001 10022
008 D040001 3902
008 A000002 LEHMAN BROTHERS ASSET MANAGEMENT LLC
008 B000002 S
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008 D030002 60606
010 A000001 INVESTORS BANK & TRUST COMPANY
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012 C030001 02116
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014 A000002 NEUBERGER BERMAN LLC
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022 A000003 J.P. MORGAN CHASE CO.
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PAGE 3
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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	