

LEHMAN BROTHERS FIRST TRUST INCOME OPPORTUNITY FUND

Form NSAR-A

August 29, 2006

PAGE 1
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008 A000001 LEHMAN BROTHERS ASSET MANAGEMENT, INC.
008 B000001 A
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008 D010001 NEW YORK
008 D020001 NY
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008 A000002 LEHMAN BROTHERS ASSET MANAGEMENT LLC
008 B000002 S
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008 D010002 CHICAGO
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008 D030002 60606
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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	