

LEHMAN BROTHERS FIRST TRUST INCOME OPPORTUNITY FUND

Form NSAR-B/A

March 01, 2007

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002 A000000 399 PARK AVENUE  
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008 A000002 LEHMAN BROTHERS ASSET MANAGEMENT LLC  
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010 A000001 INVESTORS BANK & TRUST COMPANY  
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014 A000001 LEHMAN BROTHERS, INC.  
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014 A000002 NEUBERGER BERMAN LLC  
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