

LEHMAN BROTHERS FIRST TRUST INCOME OPPORTUNITY FUND
Form NSAR-B
March 01, 2006

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001 A000000 LEHMAN BROTHERS FIRST TRUST INCOME OPPORTUNIT
001 B000000 811-21342
001 C000000 8009885196
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002 B000000 NEW YORK
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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
008 D030001 10022
008 D040001 3902
008 A000002 LEHMAN BROTHERS ASSET MANAGEMENT LLC
008 B000002 S
008 C000002 801-61757
008 D010002 CHICAGO
008 D020002 IL
008 D030002 60606
010 A000001 INVESTORS BANK & TRUST COMPANY
010 B000001 85-720
010 C010001 BOSTON
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010 C030001 02116
PAGE 2
010 C040001 5021
011 A000001 LEHMAN BROTHERS, INC.
011 B000001 8-012324
011 C010001 NEW YORK
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013 A000001 ERNST & YOUNG LLP
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014 A000001 LEHMAN BROTHERS OTC DERIVATIVES, INC.
014 B000001 8-65696
014 A000002 NEUBERGER BERMAN LLC
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014 A000003 NEUBERGER BERMAN MANAGEMENT, INC.
014 B000003 8-016229
014 A000004 LEHMAN BROTHERS, INC.
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022 B000002 13-5659485
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022 A000003 BANK OF AMERICA SECURITIES
022 B000003 56-2058405
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022 A000004 BEAR STEARNS & CO., INC.
022 B000004 13-3299429
022 C000004 25559
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022 A000005 MERRILL LYNCH PIERCE FENNER & SMITH, INC.
022 B000005 13-5674085
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022 A000006 CITIGROUP GLOBAL MARKETS, INC.

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SIGNATURE	CHAMAINE WILLIAMS		
TITLE	CHIEF COMPL OFFICER		