

LEHMAN BROTHERS FIRST TRUST INCOME OPPORTUNITY FUND

Form NSAR-A

August 29, 2006

PAGE 1
000 A000000 06/30/2006
000 C000000 0001228361
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000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
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001 B000000 811-21342
001 C000000 8009885196
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007 C011000 10
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
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008 D010002 CHICAGO
008 D020002 IL
008 D030002 60606
010 A000001 INVESTORS BANK & TRUST COMPANY
010 B000001 85-720
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PAGE 2
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012 C020001 MA

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012 C030001 02116
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 013 A000001 ERNST & YOUNG LLP
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 014 A000001 LEHMAN BROTHERS OTC DERIVATIVES, INC.
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 014 A000003 NEUBERGER BERMAN MANAGEMENT, INC.
 014 B000003 8-016229
 014 A000004 LEHMAN BROTHERS, INC.
 014 B000004 8-012324
 015 A000001 INVESTORS BANK & TRUST COMPANY
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 022 B000002 56-2058405
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 022 D000002 15788
 022 A000003 J.P. MORGAN CHASE CO.
 022 B000003 13-3379014
 PAGE 3
 022 C000003 20181
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 022 A000004 UBS SECURITIES LLC
 022 B000004 13-3873456
 022 C000004 11272
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 022 A000006 CITIGROUP GLOBAL MARKETS, INC.
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 022 A000007 MORGAN STANLEY & CO., INC.
 022 B000007 13-2655998

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088	B000000	N
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088	D000000	Y
SIGNATURE	CHAMAINE WILLIAMS	
TITLE	CHIEF COMPL OFFICER	