

LEHMAN BROTHERS FIRST TRUST INCOME OPPORTUNITY FUND

Form NSAR-A

August 29, 2006

PAGE 1
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008 D010001 NEW YORK
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008 A000002 LEHMAN BROTHERS ASSET MANAGEMENT LLC
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022 A000005 MERRILL LYNCH, PIERCE, FENNER & SMITH, INC.
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022 B000006 13-3214963
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022 A000007 MORGAN STANLEY & CO., INC.
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SIGNATURE	CHAMAINE WILLIAMS	
TITLE	CHIEF COMPL OFFICER	