

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

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008 A000001 LEHMAN BROTHERS ASSET MANAGEMENT, INC.
008 B000001 A
008 C000001 801-42006
008 D010001 NEW YORK
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008 D030001 10022
008 D040001 3902
008 A000002 LEHMAN BROTHERS ASSET MANAGEMENT LLC
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008 D010002 CHICAGO
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010 A000001 INVESTORS BANK & TRUST COMPANY
010 B000001 85-720
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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.
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014 A000002 NEUBERGER BERMAN LLC
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014 B000003 8-016229
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022 A000004 BEAR STEARNS & CO., INC.
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022 A000005 MERRILL LYNCH PIERCE FENNER & SMITH, INC.
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022 A000006 CITIGROUP GLOBAL MARKETS, INC.

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022 B000006 13-3214963
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022 A000009 WACHOVIA CAPITAL MARKETS LLC
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080 C000000	1650

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SIGNATURE	CHAMAINE WILLIAMS		
TITLE	CHIEF COMPL OFFICER		