

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

PAGE 1  
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008 C000001 801-42006  
008 D010001 NEW YORK  
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008 A000002 LEHMAN BROTHERS ASSET MANAGEMENT LLC  
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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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022 A000006 CITIGROUP GLOBAL MARKETS, INC.

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SIGNATURE	CHAMAINE WILLIAMS		
TITLE	CHIEF COMPL OFFICER		