

LEHMAN BROTHERS FIRST TRUST INCOME OPPORTUNITY FUND
Form NSAR-A
August 29, 2008

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000 A000000 06/30/2008
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001 A000000 LEHMAN BROTHERS FIRST TRUST INCOME OPPORTUNIT
001 B000000 811-21342
001 C000000 2124768800
002 A000000 605 THIRD AVENUE, 2ND FLOOR
002 B000000 NEW YORK
002 C000000 NY
002 D010000 10158
002 D020000 0180
003 000000 N
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007 C010100 1
008 A000001 NEUBERGER BERMAN MANAGEMENT INC.
008 B000001 A
008 C000001 801-8259
008 D010001 NEW YORK
008 D020001 NY
008 D030001 10158
008 D040001 0180
008 A000002 LEHMAN BROTHERS ASSET MANAGEMENT LLC
008 B000002 S
008 C000002 801-61757
008 D010002 CHICAGO
008 D020002 IL
008 D030002 60601
010 A000001 NEUBERGER BERMAN MANAGEMENT INC.
010 B000001 801-8259
010 C010001 NEW YORK
010 C020001 NY
010 C030001 10158
010 C040001 0180
012 A000001 THE BANK OF NEW YORK MELLON
012 B000001 85-05006
012 C010001 NEW YORK
012 C020001 NY
012 C030001 10286
013 A000001 ERNST & YOUNG LLP
013 B010001 BOSTON
013 B020001 MA
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013 B030001 02116
014 A000001 LEHMAN BROTHERS INC.
014 B000001 8-012324
014 A000002 NEUBERGER BERMAN, LLC
014 B000002 8-01068
014 A000003 NEUBERGER BERMAN MANAGEMENT INC.

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014 B000003 8-16229
015 A000001 STATE STREET BANK & TRUST COMPANY
015 B000001 C
015 C010001 BOSTON
015 C020001 MA
015 C030001 02110
015 E010001 X
015 A000002 BARCLAYS BANK OF ZAMBIA PLC.
015 B000002 S
015 C010002 LUSAKA
015 D010002 ZAMBIA
015 E040002 X
015 A000003 CITIBANK, N.A.
015 B000003 S
015 C010003 BUENOS AIRES
015 D010003 ARGENTINA
015 D020003 1036
015 E040003 X
015 A000004 THE HONGKONG AND SHANGHAI BANKING CORP., LTD.
015 B000004 S
015 C010004 SYDNEY
015 D010004 AUSTRALIA
015 D020004 NSW 2000
015 E040004 X
015 A000005 BANK AUSTRIA CREDITANSTALT AG
015 B000005 S
015 C010005 VIENNA
015 D010005 AUSTRIA
015 D020005 A-1090
015 E040005 X
015 A000006 HSBC BANK MIDDLE EAST LIMITED
015 B000006 S
015 C010006 MANAMA
015 D010006 BAHRAIN
015 E040006 X
015 A000007 STANDARD CHARTERED BANK
015 B000007 S
015 C010007 DHAKA
015 D010007 BANGLADESH
015 D020007 1000
015 E040007 X
015 A000008 VIA DEUTSCHE BANK AG, NETHERLANDS
015 B000008 S
015 C010008 AMSTERDAM, NETHERLAN
015 D010008 BELGIUM
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015 D020008 1017 CA
015 E040008 X
015 A000009 BANK OF BEMUDA LIMITED
015 B000009 S
015 C010009 HAMILTON
015 D010009 BERMUDA
015 D020009 HM11
015 E040009 X
015 A000010 THE HONGKONG AND SHANGHAI BANKING CORP., LTD.
015 B000010 S
015 C010010 CHUNG-KU, SEOUL
015 D010010 REPUBLIC OF KOREA
015 E040010 X
015 A000011 CITIBANK, N.A.
015 B000011 S
015 C010011 SAO PAULO

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015 D010011 BRAZIL
015 D020011 01311
015 E040011 X
015 A000012 ING BANK N.V.
015 B000012 S
015 C010012 SOFIA
015 D010012 BULGARIA
015 D020012 1408
015 E040012 X
015 A000013 STATE STREET TRUST COMPANY CANADA
015 B000013 S
015 C010013 TORONTO
015 D010013 CANADA
015 D020013 M5C 3G6
015 E040013 X
015 A000014 BANCO ITAU CHILE
015 B000014 S
015 C010014 SANTIAGO
015 D010014 CHILE
015 E040014 X
015 A000015 HSBC BANK (CHINA) COMPANY LTD., SHANGHAI
015 B000015 S
015 C010015 SHANGHAI
015 D010015 P.R. OF CHINA
015 D020015 200120
015 E040015 X
015 A000016 CITITRUST COLOMBIA S.A. SOCIEDAD FIDUCIARIA
015 B000016 S
015 C010016 BOGOTA
015 D010016 COLOMBIA
015 E040016 X
015 A000017 PRIVREDNA BANKA ZAGREB D.D.
015 B000017 S
015 C010017 ZAGREB
015 D010017 CROATIA
PAGE 4
015 D020017 10000
015 E040017 X
015 A000018 VIA BNP PARIBAS SECURITIES SERVICES, S.A
015 B000018 S
015 C010018 ATHENS, GREECE
015 D010018 CYPRUS
015 D020018 GR 11528
015 E040018 X
015 A000019 CESKOSLOVENSKA OBCHODNI BANKA, A.S.
015 B000019 S
015 C010019 PRAGUE
015 D010019 CZECH REPUBLIC
015 D020019 150 57
015 E040019 X
015 A000020 BANCO DE LA PRODUCCION S.A.
015 B000020 S
015 C010020 QUITO
015 D010020 ECUADOR
015 D020020 N35-211
015 E040020 X
015 A000021 HSBC BANK EGYPT S.A.E.
015 B000021 S
015 C010021 ZAMALEK, CAIRO
015 D010021 EGYPT
015 D020021 11211
015 E040021 X

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015 A000022 AS HANSABANK
015 B000022 S
015 C010022 TALLINN
015 D010022 ESTONIA
015 D020022 EE 0001
015 E040022 X
015 A000023 VIA SKANDINAVISKA ENSKILDA BANKEN AB
015 B000023 S
015 C010023 STOCKHOLM, SWEDEN
015 D010023 FINLAND
015 D020023 SE-106 40
015 E040023 X
015 A000024 VIA DEUTSCHE BANK AG, NETHERLANDS
015 B000024 S
015 C010024 AMSTERDAM, NETHERLAN
015 D010024 FRANCE
015 D020024 1017 CA
015 E040024 X
015 A000025 NATIONAL BANK OF GREECE S.A.
015 B000025 S
015 C010025 ATHENS
015 D010025 GREECE
015 D020025 105 62
015 E040025 X
015 A000026 STANDARD CHARTERED BANK (HONG KONG) LTD.
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015 B000026 S
015 C010026 KWUN TONG
015 D010026 HONG KONG
015 E040026 X
015 A000027 UNICREDIT BANK HUNGARY ZRT.
015 B000027 S
015 C010027 BUDAPEST
015 D010027 HUNGARY
015 D020027 H-1054
015 E040027 X
015 A000028 DEUTSCHE BANK AG
015 B000028 S
015 C010028 FORT MUMBAI
015 D010028 INDIA
015 D020028 400 001
015 E040028 X
015 A000029 THE HONGKONG AND SHANGHAI BANKING CORP., LTD.
015 B000029 S
015 C010029 MUMBAI
015 D010029 INDIA
015 D020029 400 057
015 E040029 X
015 A000030 DEUTSCHE BANK AG
015 B000030 S
015 C010030 JAKARTA
015 D010030 INDONESIA
015 D020030 10310
015 E040030 X
015 A000031 BANK HAPOALIM B.M.
015 B000031 S
015 C010031 TEL AVIV
015 D010031 ISRAEL
015 D020031 66883
015 E040031 X
015 A000032 DEUTSCHE BANK S.P.A., MILAN
015 B000032 S

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015 C010032 MILAN
015 D010032 ITALY
015 D020032 20126
015 E040032 X
015 A000033 BANK OF NOVA SCOTIA JAMAICA LTD.
015 B000033 S
015 C010033 KINGSTON
015 D010033 JAMAICA
015 E040033 X
015 A000034 MIZUHO CORPORATE BANK, LTD.
015 B000034 S
015 C010034 CHOU-KU, TOKYO
015 D010034 JAPAN
015 D020034 103-0026
015 E040034 X
PAGE 6
015 A000035 SUMITOMO MITSUI BANKING CORPORATION
015 B000035 S
015 C010035 CHIYODA-KU, TOKYO
015 D010035 JAPAN
015 D020035 100-8210
015 E040035 X
015 A000036 HSBC BANK MIDDLE EAST LIMITED
015 B000036 S
015 C010036 WESTERN AMMAN
015 D010036 JORDAN
015 E040036 X
015 A000037 HSBC BANK KAZAKHSTAN JSC
015 B000037 S
015 C010037 ALMATY
015 D010037 KAZAKHSTAN
015 D020037 480021
015 E040037 X
015 A000038 BARCLAYS BANK OF KENYA LIMITED
015 B000038 S
015 C010038 NAIROBI
015 D010038 KENYA
015 E040038 X
015 A000039 VIA SOCIETE GENERALE DE BANQUES EN COTE
015 B000039 S
015 C010039 ABIDJAN, IVORY COAST
015 D010039 TOGO
015 D020039 BP 1355
015 E040039 X
015 A000040 A/S HANSABANKA
015 B000040 S
015 C010040 RIGA
015 D010040 LATVIA
015 D020040 LV 1050
015 E040040 X
015 A000041 HSBC BANK MIDDLE EAST LIMITED
015 B000041 S
015 C010041 BEIRUT
015 D010041 LEBANON
015 D020041 1107 2080
015 E040041 X
015 A000042 SEB BANKAS
015 B000042 S
015 C010042 VILNIUS
015 D010042 LITHUANIA
015 D020042 LT-2600
015 E040042 X

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015 A000043 STANDARD CHARTERED BANK MALAYSIA BERHAD
015 B000043 S
015 C010043 KUALA LUMPUR
015 D010043 MALAYSIA
015 D020043 50250
PAGE 7
015 E040043 X
015 A000044 THE HONGKONG AND SHANGHAI BANKING CORP., LTD
015 B000044 S
015 C010044 PORT LOUIS
015 D010044 MAURITIUS
015 E040044 X
015 A000045 BANCO NACIONAL DE MEXICO S.A.
015 B000045 S
015 C010045 SANTA FE
015 D010045 MEXICO
015 D020045 DF 01210
015 E040045 X
015 A000046 ATTIJARIWafa BANK
015 B000046 S
015 C010046 CASABLANCA
015 D010046 MOROCCO
015 E040046 X
015 A000047 DEUTSCHE BANK AG, NETHERLANDS
015 B000047 S
015 C010047 AMSTERDAM
015 D010047 NETHERLANDS
015 D020047 1017 CA
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015 A000048 THE HONGKONG AND SHANGHAI BANKING CORP., LTD
015 B000048 S
015 C010048 AUCKLAND
015 D010048 NEW ZEALAND
015 D020048 1010
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015 A000049 VIA SKANDINAVISKA ENSKILDA BANKEN AB
015 B000049 S
015 C010049 STOCKHOLM, SWEDEN
015 D010049 NORWAY
015 D020049 SE-106 40
015 E040049 X
015 A000050 HSBC BANK MIDDLE EAST LIMITED
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015 C010050 MUSCAT
015 D010050 OMAN
015 E040050 X
015 A000051 DEUTSCHE BANK AG
015 B000051 S
015 C010051 KARACHI
015 D010051 PAKISTAN
015 D020051 75530
015 E040051 X
015 A000052 HSBC BANK MIDDLE EAST LIMITED
015 B000052 S
015 C010052 RAMALLAH, WEST BANK
015 D010052 PALESTINE
015 E040052 X
PAGE 8
015 A000053 HSBC BANK (PANAMA) S.A
015 B000053 S
015 C010053 PANAMA CITY
015 D010053 REPUBLIC OF PANAMA

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015 E040053 X
015 A000054 STANDARD CHARTERED BANK
015 B000054 S
015 C010054 MAKATI CITY, MANILA
015 D010054 PHILIPPINES
015 E040054 X
015 A000055 BANCO COMERCIAL PORTUGUES S.A.
015 B000055 S
015 C010055 LISBOA
015 D010055 PORTUGAL
015 D020055 1099-007
015 E040055 X
015 A000056 HSBC BANK MIDDLE EAST LIMITED
015 B000056 S
015 C010056 DOHA
015 D010056 QATAR
015 E040056 X
015 A000057 ING BANK N.V.
015 B000057 S
015 C010057 BUCHAREST
015 D010057 ROMANIA
015 D020057 1
015 E040057 X
015 A000058 ING BANK (EURASIA) ZAO
015 B000058 S
015 C010058 MOSCOW
015 D010058 RUSSIA
015 D020058 127473
015 E040058 X
015 A000059 DBS BANK LIMITED
015 B000059 S
015 C010059 HAW PAR CENTRE
015 D010059 SINGAPORE
015 D020059 239922
015 E040059 X
015 A000060 CESKOSLOVENSKA OBCHODNI BANKA, A.S.
015 B000060 S
015 C010060 BRATISLAVA
015 D010060 SLOVAK REPUBLIC
015 D020060 814 99
015 E040060 X
015 A000061 UNICREDIT BANK SLOVENIJA D.D.
015 B000061 S
015 C010061 LJUBLJANA
015 D010061 SLOVENIA
015 D020061 SI-1000
015 E040061 X
PAGE 9
015 A000062 STANDARD BANK OF SOUTH AFRICA LIMITED
015 B000062 S
015 C010062 JOHANNESBURG
015 D010062 REP. OF SOUTH AFRICA
015 D020062 2001
015 E040062 X
015 A000063 DEUTSCHE BANK S.A.E.
015 B000063 S
015 C010063 BARCELONA
015 D010063 SPAIN
015 E040063 X
015 A000064 SKANDINAVISKA ENSKILDA BANKEN AB
015 B000064 S
015 C010064 STOCKHOLM

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015 D010064 SWEDEN
015 D020064 SE-106 40
015 E040064 X
015 A000065 UBS AG
015 B000065 S
015 C010065 ZURICH
015 D010065 SWITZERLAND
015 D020065 8098
015 E040065 X
015 A000066 BANK OF TAIWAN
015 B000066 S
015 C010066 TAIPEI, TAIWAN
015 D010066 REPUBLIC OF CHINA
015 D020066 100
015 E040066 X
015 A000067 STANDARD CHARTERED BANK (THAI) PUBLIC CO. LTD
015 B000067 S
015 C010067 BANGKOK
015 D010067 THAILAND
015 D020067 10500
015 E040067 X
015 A000068 REPUBLIC BANK LIMITED
015 B000068 S
015 C010068 PORT OF SPAIN
015 D010068 TRINIDAD & TOBAGO
015 E040068 X
015 A000069 BANQUE INTERNATIONALE ARABE DE TUNISIE
015 B000069 S
015 C010069 TUNIS
015 D010069 TUNISIA
015 D020069 1080
015 E040069 X
015 A000070 CITIBANK, A.S.
015 B000070 S
015 C010070 UMRANIYE-ISTANBUL
015 D010070 TURKEY
015 D020070 34768
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015 E040070 X
015 A000071 ING BANK UKRAINE
015 B000071 S
015 C010071 KIEV
015 D010071 UKRAINE
015 D020071 04070
015 E040071 X
015 A000072 HSBC BANK MIDDLE EAST LIMITED
015 B000072 S
015 C010072 BUR DUBAI
015 D010072 UNITED ARAB EMIRATES
015 E040072 X
015 A000073 STATE STREET BANK & TRUST COMPANY, UK
015 B000073 S
015 C010073 EDINBURGH, SCOTLAND
015 D010073 UNITED KINGDOM
015 D020073 EH5 2AW
015 E040073 X
015 A000074 BANCO ITAU URUGUAY S.A.
015 B000074 S
015 C010074 MONTEVIDEO
015 D010074 URUGUAY
015 D020074 11000
015 E040074 X

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015 A000075 CITIBANK, N.A.
015 B000075 S
015 C010075 CARACAS
015 D010075 VENEZUELA
015 E040075 X
015 A000076 DEUTSCHE BANK AG
015 B000076 S
015 C010076 ESCHBORN
015 D010076 GERMANY
015 D020076 D-65760
015 E040076 X
015 A000077 BANK OF IRELAND
015 B000077 S
015 C010077 DUBLIN
015 D010077 IRELAND
015 D020077 1
015 E040077 X
015 A000078 BANCO ECT S.A.
015 B000078 S
015 C010078 SAN JOSE
015 D010078 COSTA RICA
015 E040078 X
015 A000079 CITIBANK DEL PERU, S.A.
015 B000079 S
015 C010079 LIMA
015 D010079 PERU
015 D020079 27
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015 E040079 X
015 A000080 BANK HANDLOWY W. WARSZAWIE S.A.
015 B000080 S
015 C010080 WARSAW
015 D010080 POLAND
015 D020080 00-923
015 E040080 X
015 A000081 THE HONGKONG AND SHANGHAI BANKING CORP., LTD.
015 B000081 S
015 C010081 COLOMBO
015 D010081 SRI LANKA
015 D020081 1
015 E040081 X
015 A000082 THE HONGKONG AND SHANGHAI BANKING CORP., LTD
015 B000082 S
015 C010082 HO CHI MINH CITY
015 D010082 VIETNAM
015 D020082 DISTRICT 1
015 E040082 X
015 A000083 VIA SOCIETE GENERALE DE BANQUES EN COTE
015 B000083 S
015 C010083 ABIDJAN, IVORY COAST
015 D010083 BENIN
015 D020083 BP 1355
015 E040083 X
015 A000084 BARCLAYS BANK OF BOTSWANA LTD.
015 B000084 S
015 C010084 GABORONE
015 D010084 BOTSWANA
015 E040084 X
015 A000085 VIA SOCIETE GENERALE DE BANQUES EN COTE
015 B000085 S
015 C010085 ABIDJAN, IVORY COAST
015 D010085 BURKINA FASO

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015 D020085 BP 1355
015 E040085 X
015 A000086 CLOSE TRUSTEES (CAYMAN) LTD.
015 B000086 S
015 C010086 GRAND CAYMAN
015 D010086 CAYMAN ISLANDS
015 D020086 KY1-1102
015 E040086 X
015 A000087 BARCLAYS BANK OF GHANA LTD.
015 B000087 S
015 C010087 ACCRA
015 D010087 GHANA
015 E040087 X
015 A000088 VIA SOCIETE GENERALE DE BANQUES EN COTE
015 B000088 S
015 C010088 ABIDJAN, IVORY COAST
015 D010088 GUINEA-BISSAU
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015 D020088 BP 1355
015 E040088 X
015 A000089 SKANDINAVISKA ENSKILDA BANKEN AB
015 B000089 S
015 C010089 COPENHAGEN K
015 D010089 DENMARK
015 D020089 DK-1014
015 E040089 X
015 A000090 KAUPTHING BANK HF.
015 B000090 S
015 C010090 REYKJAVIK
015 D010090 ICELAND
015 D020090 101
015 E040090 X
015 A000091 VIA SOCIETE GENERALE DE BANQUES EN COTE
015 B000091 S
015 C010091 ABIDJAN, IVORY COAST
015 D010091 MALI
015 D020091 BP 1355
015 E040091 X
015 A000092 STANDARD BANK NAMIBIA LIMITED
015 B000092 S
015 C010092 WINDHOEK
015 D010092 NAMIBIA
015 E040092 X
015 A000093 VIA SOCIETE GENERALE DE BANQUES EN COTE
015 B000093 S
015 C010093 ABIDJAN, IVORY COAST
015 D010093 NIGER
015 D020093 BP 1355
015 E040093 X
015 A000094 STANBIC IBTC BANK PLC
015 B000094 S
015 C010094 LAGOS
015 D010094 NIGERIA
015 E040094 X
015 A000095 SOCIETE GENERALE DE BANQUES EN COTE
015 B000095 S
015 C010095 ABIDJAN
015 D010095 IVORY COAST
015 D020095 BP 1355
015 E040095 X
015 A000096 VIA SOCIETE GENERALE DE BANQUES EN COTE
015 B000096 S

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015 C010096 ABIDJAN, IVORY COAST
015 D010096 SENEGAL
015 D020096 BP 1355
015 E040096 X
015 A000097 STANDARD BANK SWAZILAND LIMITED
015 B000097 S
015 C010097 MBABANE
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015 D010097 SWAZILAND
015 E040097 X
015 A000098 BARCLAYS BANK OF UGANDA LTD.
015 B000098 S
015 C010098 KAMPALA
015 D010098 UGANDA
015 E040098 X
015 A000099 BARCLAYS BANK OF ZIMBABWE LIMITED
015 B000099 S
015 C010099 HARARE
015 D010099 ZIMBABWE
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019 C000000 NEUBBERMAN
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022 A000001 CITIGROUP GLOBAL MARKETS, INC.
022 B000001 13-3214963
022 C000001 110324
022 D000001 193847
022 A000002 NEUBERGER BERMAN PRIME MONEY FUND TRUST CLASS
022 B000002 42-1652272
022 C000002 116688
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022 A000003 CREDIT SUISSE FIRST BOSTON CORP.
022 B000003 13-5659485
022 C000003 32476
022 D000003 25845
022 A000004 JP MORGAN CHASE & CO., INC.
022 B000004 13-3224016
022 C000004 21768
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022 A000005 GOLDMAN SACHS & CO.
022 B000005 13-5108880
022 C000005 21046
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022 A000006 DEUTSCHE BANK SECURITIES, INC.
022 B000006 13-2730828
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022 D000006 26433
022 A000007 MORGAN STANLEY & CO., INC.
022 B000007 36-3145972
022 C000007 15067
022 D000007 18868
022 A000008 MERRILL LYNCH, PIERCE, FENNER & SMITH, INC.
022 B000008 13-5674085
022 C000008 13785
022 D000008 18954
022 A000009 NEUBERGER BERMAN SECURITIES LENDING FUND, LLC
022 B000009 59-3797223
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022 C000009 16095
022 D000009 16458

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022	A000010	BANC OF AMERICA SECURITIES, INC.	
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053	A000000	N
054	A000000	Y
054	B000000	Y
054	C000000	Y
	PAGE	16
054	D000000	N
054	E000000	N
054	F000000	N
054	G000000	Y
054	H000000	Y
054	I000000	N
054	J000000	Y
054	K000000	N
054	L000000	N
054	M000000	Y
054	N000000	N
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055	B000000	N
056	000000	Y
057	000000	N
058	A000000	N
059	000000	Y
060	A000000	Y
060	B000000	Y
061	000000	0
062	A000000	Y

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062	B000000	0.0
062	C000000	0.0
062	D000000	0.0
062	E000000	0.0
062	F000000	0.0
062	G000000	0.0
062	H000000	0.0
062	I000000	0.0
062	J000000	0.0
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062	R000000	0.0
063	A000000	0
063	B000000	7.2
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066	A000000	N
067	000000	N
068	A000000	N
068	B000000	N
069	000000	N
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070	A020000	N
070	B010000	Y
	PAGE	17
070	B020000	N
070	C010000	Y
070	C020000	N
070	D010000	Y
070	D020000	N
070	E010000	Y
070	E020000	N
070	F010000	Y
070	F020000	N
070	G010000	Y
070	G020000	N
070	H010000	Y
070	H020000	N
070	I010000	Y
070	I020000	N
070	J010000	Y
070	J020000	Y
070	K010000	Y
070	K020000	Y
070	L010000	Y
070	L020000	Y
070	M010000	Y
070	M020000	N
070	N010000	Y
070	N020000	Y
070	O010000	Y
070	O020000	N
070	P010000	Y
070	P020000	N
070	Q010000	N
070	Q020000	N
070	R010000	N

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070	R020000	N	
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	PAGE	18	
072	O000000		0
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072	Q000000		0
072	R000000		22
072	S000000		41
072	T000000		0
072	U000000		0
072	V000000		0
072	W000000		177
072	X000000		1207
072	Y000000		5
072	Z000000		9856
072AA	000000		0
072BB	000000		9527
072CC	010000		0
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072DD	020000		0
072EE	000000		0
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074	M000000		736
074	N000000		257715
074	O000000		13709
074	P000000		131
074	Q000000		0
074	R010000		0
074	R020000		0

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074 R030000 0
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 074 S000000 90000
 074 T000000 151077
 074 U010000 12255
 074 U020000 0
 074 V010000 12.33
 074 V020000 0.00
 074 W000000 0.0000

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074 X000000 10
 074 Y000000 14900
 075 A000000 0
 075 B000000 157067
 076 000000 11.26

077 A000000 Y
 077 B000000 N
 077 C000000 N
 077 D000000 N
 077 E000000 N
 077 F000000 N
 077 G000000 N
 077 H000000 N
 077 I000000 N
 077 J000000 N
 077 K000000 N
 077 L000000 N
 077 M000000 N
 077 N000000 N
 077 O000000 Y
 077 P000000 N
 077 Q010000 N
 077 Q020000 N
 077 Q030000 N
 078 000000 N

080 C000000 0
 081 B000000 0
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 083 B000000 0
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 086 A010000 0
 086 A020000 0
 086 B010000 0
 086 B020000 0
 086 C010000 0
 086 C020000 0
 086 D010000 0
 086 D020000 0
 086 E010000 0
 086 E020000 0
 086 F010000 0
 086 F020000 0

087 A010000 COMMON SHARES OF BENEFICIAL INTEREST
 087 A020000 525178109
 087 A030000 LBC
 088 A000000 N
 088 B000000 N
 088 C000000 N
 088 D000000 Y

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 TITLE V.P., ASST TREASURER