

LEHMAN BROTHERS FIRST TRUST INCOME OPPORTUNITY FUND
Form NSAR-B
February 28, 2007

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000 C000000 0001228361
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001 C000000 8009885196
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008 A000002 LEHMAN BROTHERS ASSET MANAGEMENT LLC
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008 D020002 IL
008 D030002 60606
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014 A000001 LEHMAN BROTHERS, INC.
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PAGE 4

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SIGNATURE MICHAEL J. BRADLER
TITLE V.P.,ASST TREASURER