

LEHMAN BROTHERS FIRST TRUST INCOME OPPORTUNITY FUND

Form NSAR-B/A

March 01, 2007

PAGE 1
000 B000000 12/31/2006
000 C000000 0001228361
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000 G000000 Y
000 H000000 N
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001 B000000 811-21342
001 C000000 8009885196
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007 C013500 35
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008 D040001 3902
008 A000002 LEHMAN BROTHERS ASSET MANAGEMENT LLC
008 B000002 S
008 C000002 801-61757
008 D010002 CHICAGO
008 D020002 IL
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014 A000001 LEHMAN BROTHERS, INC.
014 B000001 8-012324
014 A000002 NEUBERGER BERMAN LLC
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PAGE 4

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