

LEHMAN BROTHERS FIRST TRUST INCOME OPPORTUNITY FUND

Form NSAR-B/A

March 01, 2007

PAGE 1  
000 B000000 12/31/2006  
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001 A000000 LEHMAN BROTHERS FIRST TRUST INCOME OPPORTUNIT  
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001 C000000 8009885196  
002 A000000 399 PARK AVENUE  
002 B000000 NEW YORK  
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008 B000001 A  
008 C000001 801-42006  
008 D010001 NEW YORK  
008 D020001 NY  
008 D030001 10022  
008 D040001 3902  
008 A000002 LEHMAN BROTHERS ASSET MANAGEMENT LLC  
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008 C000002 801-61757  
008 D010002 CHICAGO  
008 D020002 IL  
008 D030002 60606  
010 A000001 INVESTORS BANK & TRUST COMPANY  
010 B000001 85-720  
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013 A000001 ERNST & YOUNG LLP  
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014 A000001 LEHMAN BROTHERS, INC.  
014 B000001 8-012324  
014 A000002 NEUBERGER BERMAN LLC  
014 B000002 8-001068  
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015 A000001 INVESTORS BANK & TRUST COMPANY  
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PAGE 4

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