

LEHMAN BROTHERS FIRST TRUST INCOME OPPORTUNITY FUND

Form NSAR-A

August 29, 2006

PAGE 1
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000 D000000 N
000 E000000 NF
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008 D010001 NEW YORK
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022 A000005 MERRILL LYNCH, PIERCE, FENNER & SMITH, INC.
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SIGNATURE	CHAMAINE WILLIAMS	
TITLE	CHIEF COMPL OFFICER	