

LEHMAN BROTHERS FIRST TRUST INCOME OPPORTUNITY FUND
Form NSAR-B
February 29, 2008

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000 B000000 12/31/2007
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000 J000000 A
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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006 000000 N
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007 B000000 0
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
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 8-001068
014 A000003 NEUBERGER BERMAN MANAGEMENT INC.

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014 B000003 8-016229
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 ERSTE BANK DER OESTERREICHISCHEN SPARKASSEN
015 B000005 S
015 C010005 VIENNA
015 D010005 AUSTRIA
015 D020005 A-1010
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
PAGE 3
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 LIMITED, 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 MARFIN POPULAR BANK PUBLIC COMPANY LTD.
015 B000018 S
015 C010018 NICOSIA
015 D010018 CYPRUS
015 D020018 CY-1065
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 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
015 A000022 AS HANSABANK

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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
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.
015 B000026 S
PAGE 5
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
015 C010032 MILAN

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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
015 A000035 SUMITOMO MITSUI BANKING CORPORATION
PAGE 6
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
015 A000043 STANDARD CHARTERED BANK MALAYSIA BERHAD

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015 B000043 S
015 C010043 KUALA LUMPUR
015 D010043 MALAYSIA
015 D020043 50250
015 E040043 X
PAGE 7
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
015 B000047 S
015 C010047 AMSTERDAM
015 D010047 NETHERLANDS
015 D020047 1017 CA
015 E040047 X
015 A000048 THE HONGKONG AND SHANGHAI BANKING CORP., LTD
015 B000048 S
015 C010048 AUCKLAND
015 D010048 NEW ZEALAND
015 D020048 1010
015 E040048 X
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
015 B000050 S
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
015 A000053 HSBC BANK (PANAMA) S.A
PAGE 8
015 B000053 S
015 C010053 PANAMA CITY
015 D010053 REPUBLIC OF PANAMA
015 E040053 X

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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
015 A000062 STANDARD BANK OF SOUTH AFRICA LIMITED
PAGE 9
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
015 D010064 SWEDEN

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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
015 E040070 X
PAGE 10
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
015 A000075 CITIBANK, N.A.

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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 BCT 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
015 E040079 X
PAGE 11
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
015 D020085 BP 1355

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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
015 D020088 BP 1355
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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 IBTC CHARTERED 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
015 C010096 ABIDJAN, IVORY COAST

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015 D010096 SENEGAL
015 D020096 BP 1355
015 E040096 X
015 A000097 STANDARD BANK SWAZILAND LIMITED
015 B000097 S
015 C010097 MBABANE
015 D010097 SWAZILAND
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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
015 E040099 X
018 000000 Y
019 A000000 Y
019 B000000 80
019 C000000 NEUBBERMAN
021 000000 0
022 A000001 NEUBERGER BERMAN PRIME MONEY FUND TRUST CLASS
022 B000001 42-1652272
022 C000001 154309
022 D000001 150688
022 A000002 BANC OF AMERICA SECURITIES, INC.
022 B000002 56-2058405
022 C000002 55787
022 D000002 43190
022 A000003 JP MORGAN CHASE & CO., INC.
022 B000003 13-3224016
022 C000003 49015
022 D000003 46535
022 A000004 CREDIT SUISSE FIRST BOSTON CORP.
022 B000004 13-5659485
022 C000004 45323
022 D000004 41528
022 A000005 MERRILL LYNCH, PIERCE, FENNER & SMITH, INC.
022 B000005 13-5674085
022 C000005 34769
022 D000005 31318
022 A000006 CITIGROUP GLOBAL MARKETS, INC.
022 B000006 13-3214963
022 C000006 35428
022 D000006 30069
022 A000007 MORGAN STANLEY & CO., INC.
022 B000007 36-3145972
022 C000007 29223
022 D000007 28876
022 A000008 GOLDMAN SACHS & CO.
022 B000008 13-5108880
022 C000008 31046
022 D000008 21562
022 A000009 DEUTSCHE BANK SECURITIES, INC.
022 B000009 13-2730828
022 C000009 20425
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022 D000009 27924
022 A000010 BEAR STEARNS & CO., INC.

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| 042 | G000000 | 0 |
| 042 | H000000 | 0 |
| 043 | 000000 | 0 |
| 044 | 000000 | 0 |
| 045 | 000000 | Y |
| 046 | 000000 | N |
| 047 | 000000 | Y |
| 048 | 000000 | 0.600 |
| 048 | A010000 | 0 |
| 048 | A020000 | 0.000 |
| 048 | B010000 | 0 |
| 048 | B020000 | 0.000 |
| 048 | C010000 | 0 |
| 048 | C020000 | 0.000 |
| 048 | D010000 | 0 |
| 048 | D020000 | 0.000 |
| 048 | E010000 | 0 |
| 048 | E020000 | 0.000 |
| 048 | F010000 | 0 |
| 048 | F020000 | 0.000 |
| 048 | G010000 | 0 |
| 048 | G020000 | 0.000 |
| 048 | H010000 | 0 |
| 048 | H020000 | 0.000 |
| 048 | I010000 | 0 |
| 048 | I020000 | 0.000 |
| 048 | J010000 | 0 |
| 048 | J020000 | 0.000 |
| 048 | K010000 | 0 |
| 048 | K020000 | 0.000 |
| 049 | 000000 | N |
| 050 | 000000 | N |
| 051 | 000000 | N |
| 052 | 000000 | N |
| 053 | A000000 | N |
| 054 | A000000 | Y |
| 054 | B000000 | Y |
| 054 | C000000 | Y |
| 054 | D000000 | N |
| | PAGE | 16 |
| 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 |
| 054 | O000000 | N |
| 055 | A000000 | Y |
| 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 |
| 062 | B000000 | 0.0 |

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| | | |
|-----|---------|-------|
| 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 |
| 062 | K000000 | 0.0 |
| 062 | L000000 | 6.3 |
| 062 | M000000 | 0.0 |
| 062 | N000000 | 0.0 |
| 062 | O000000 | 0.0 |
| 062 | P000000 | 149.2 |
| 062 | Q000000 | 0.0 |
| 062 | R000000 | 0.0 |
| 063 | A000000 | 0 |
| 063 | B000000 | 7.0 |
| 064 | A000000 | N |
| 064 | B000000 | N |
| 066 | A000000 | N |
| 067 | 000000 | N |
| 068 | A000000 | N |
| 068 | B000000 | N |
| 069 | 000000 | N |
| 070 | A010000 | Y |
| 070 | A020000 | N |
| 070 | B010000 | Y |
| 070 | B020000 | N |
| | PAGE | 17 |
| 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 |
| 070 | R020000 | N |

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| | |
|-------------|--------|
| 071 A000000 | 348611 |
| 071 B000000 | 332420 |
| 071 C000000 | 256875 |
| 071 D000000 | 129 |
| 072 A000000 | 12 |
| 072 B000000 | 23004 |
| 072 C000000 | 0 |
| 072 D000000 | 0 |
| 072 E000000 | 4 |
| 072 F000000 | 1621 |
| 072 G000000 | 104 |
| 072 H000000 | 0 |
| 072 I000000 | 135 |
| 072 J000000 | 149 |
| 072 K000000 | 0 |
| 072 L000000 | 66 |
| 072 M000000 | 26 |
| 072 N000000 | 0 |
| 072 O000000 | 0 |
| PAGE 18 | |
| 072 P000000 | 0 |
| 072 Q000000 | 0 |
| 072 R000000 | 39 |
| 072 S000000 | 141 |
| 072 T000000 | 0 |
| 072 U000000 | 0 |
| 072 V000000 | 0 |
| 072 W000000 | 321 |
| 072 X000000 | 2602 |
| 072 Y000000 | 6 |
| 072 Z000000 | 20412 |
| 072AA000000 | 2477 |
| 072BB000000 | 0 |
| 072CC010000 | 0 |
| 072CC020000 | 18834 |
| 072DD010000 | 20709 |
| 072DD020000 | 0 |
| 072EE000000 | 589 |
| 073 A010000 | 1.6900 |
| 073 A020000 | 0.0000 |
| 073 B000000 | 0.0500 |
| 073 C000000 | 0.0000 |
| 074 A000000 | 0 |
| 074 B000000 | 0 |
| 074 C000000 | 3539 |
| 074 D000000 | 238303 |
| 074 E000000 | 0 |
| 074 F000000 | 0 |
| 074 G000000 | 0 |
| 074 H000000 | 0 |
| 074 I000000 | 6627 |
| 074 J000000 | 2688 |
| 074 K000000 | 0 |
| 074 L000000 | 4503 |
| 074 M000000 | 4 |
| 074 N000000 | 255664 |
| 074 O000000 | 0 |
| 074 P000000 | 141 |
| 074 Q000000 | 0 |
| 074 R010000 | 0 |
| 074 R020000 | 0 |
| 074 R030000 | 0 |

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074 R040000 3432
 074 S000000 90000
 074 T000000 162091
 074 U010000 12255
 074 U020000 0
 074 V010000 13.23
 074 V020000 0.00
 074 W000000 0.0000
 074 X000000 10

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074 Y000000 0
 075 A000000 0
 075 B000000 180163
 076 000000 11.82

077 A000000 Y
 077 B000000 Y
 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 A000000 ICI MUTUAL INSURANCE CO.

080 C000000 20000

081 A000000 Y

081 B000000 82

082 A000000 Y

082 B000000 150

083 A000000 N

083 B000000 0

084 A000000 N

084 B000000 0

085 A000000 Y

085 B000000 N

086 A010000 2

086 A020000 33

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

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088 A000000 N

088 B000000 N

088 C000000 N

088 D000000 Y

SIGNATURE MICHAEL J. BRADLER

TITLE V.P., ASST TREASURER