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FIRST OPPORTUNITY FUND INC

Form NSAR-A

November 29, 2010

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001 A000000 FIRST OPPORTUNITY FUND, INC.
001 B000000 811-4605
001 C000000 3034445483
002 A000000 2344 SPRUCE STREET, SUITE A
002 B000000 BOULDER
002 C000000 CO
002 D010000 80302
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008 D010001 ST. PETER
008 D050001 BARBADOS
008 A000002 ROCKY MOUNTAIN ADVISERS, LLC
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008 D020002 CO
008 D030002 80302
008 A000003 WELLINGTON MANAGEMENT COMPANY, LLP
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008 D020003 MA
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010 A000001 FUND ADMINISTRATIVE SERVICES, LLC
010 B000001 84-1282398
PAGE 2
010 C010001 BOULDER
010 C020001 CO
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010 A000002 ALPS FUND SERVICES, INC.
010 B000002 84-5730
010 C010002 DENVER

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010 C020002 CO
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012 A000001 COMPUTERSHARE TRUST COMPANY, NA
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012 C010001 CANTON
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013 A000001 DELOITTE & TOUCHE LLP
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014 A000001 WELLINGTON MANAGEMENT ADVISERS, INC.
014 B000001 8-68476
015 A000001 BANK OF NEW YORK MELLON
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015 C020001 NY
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015 A000003 NATIONAL AUSTRALIA BANK
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015 A000006 CIBC MELLON TRUST COMPANY CANADA
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015 D010006 CANADA
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015 A000007 HSBC BANK (EGYPT)
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015 B000009 S
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015 A000010 BHF-BANK
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015 C010010 FRANKFURT
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015 E040019 X
015 A000020 NATIONAL AUSTRALIA BANK NEW ZEALAND-NATIONAL
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015 A000021 BANQUE ET CAISSE D'EPARGNE DE L'ETAT
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015 A000022 BANCO COMERCIAL PROTUGUES
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015 D010022 PORTUGAL
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015 A000025 THE HONG KONG AND SHANGHAI BANKING CORPORATIO
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015 A000026 DEUTSCHE BANK (TURKEY)
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015 C010026 ISTANBUL
015 D010026 TURKEY
015 E040026 X
015 A000027 HONGKONG AND SHANGHAI BANKING CORPORATION
015 B000027 S
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PAGE 5
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015 D010029 PAKISTAN
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020 A000003 KNIGHT EQUITY MARKETS, L.P.
020 B000003 22-3660471
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020 A000004 FRIEDMAN, BILLINGS, RAMSEY & CO, INC.
020 B000004 52-1630477
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020 A000005 UBS FINANCIAL SERVICES, INC.
020 B000005 13-2638166
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020 A000006 MERRILL LYNCH & CO., INC.
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020 B000007 13-5108880
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022 A000002 DEUTSCHE BANK SECURITIES, INC.
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SIGNATURE NICOLE MURPHEY
TITLE ASSISTANT SECRETARY