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FIRST OPPORTUNITY FUND INC

Form NSAR-A

November 29, 2010

PAGE 1
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000 F000000 Y
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000 I000000 6.1
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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 C000003 801-15908
008 D010003 BOSTON
008 D020003 MA
008 D030003 02109
010 A000001 FUND ADMINISTRATIVE SERVICES, LLC
010 B000001 84-1282398
PAGE 2
010 C010001 BOULDER
010 C020001 CO
010 C030001 80302
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
012 B000001 85-11340
012 C010001 CANTON
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013 A000001 DELOITTE & TOUCHE LLP
013 B010001 DENVER
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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 C010001 NEW YORK
015 C020001 NY
015 C030001 10286
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015 A000002 BANK AUSTRIA CREDITANTSTALT AG
015 B000002 S
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015 E040002 X
015 A000003 NATIONAL AUSTRALIA BANK
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015 C010003 MELBOURNE
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015 A000004 ING BELGIUM SA/NV
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015 A000005 CITIBANK, N.A. (BRAZIL)
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015 A000006 CIBC MELLON TRUST COMPANY CANADA
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015 C010006 TORONTO
015 D010006 CANADA
015 E040006 X
015 A000007 HSBC BANK (EGYPT)
PAGE 3
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015 B000009 S
015 C010009 SEOUL
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015 A000010 BHF-BANK
015 B000010 S

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015 C010010 FRANKFURT
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015 A000014 BANK OF NEW YORK, LONDON
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015 D010014 UNITED KINGDOM
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015 A000016 DEUTSCHE BANK, AG (INDIA)
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015 A000017 MIZHUO CORPORATE BANK LTD
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015 E040018 X
015 A000019 BNY MELLON ASSET SERVICING BV (NETHERLANDS)
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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 C010022 LISBON

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015 D010022 PORTUGAL
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015 A000023 DBS BANK LTD
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015 C010023 SINGAPORE
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015 D010024 SWEDEN
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015 A000025 THE HONG KONG AND SHANGHAI BANKING CORPORATIO
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015 D010025 THAILAND
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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
015 C010027 JAKARTA
015 D010027 INDONESIA
015 E040027 X
015 A000028 DNB NOR BANK ASA
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015 C010028 OSLO
015 D010028 NORWAY
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015 A000029 DEUTSCHE BANK AG
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015 D010029 PAKISTAN
015 E040029 X
015 A000030 HONGKONG AND SHANGHAI BANKING CORPORATION
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020 A000001 MORGAN STANLEY & CO., INC.
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020 B000002 13-1964616
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020 A000003 KNIGHT EQUITY MARKETS, L.P.
020 B000003 22-3660471
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020 B000004 52-1630477
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020 A000005 UBS FINANCIAL SERVICES, INC.
020 B000005 13-2638166
020 C000005 16

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020 A000006 MERRILL LYNCH & CO., INC.
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020 A000007 GOLDMAN SACHS GROUP, INC.
020 B000007 13-5108880
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022 A000002 DEUTSCHE BANK SECURITIES, INC.
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PAGE 12

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SIGNATURE NICOLE MURPHEY
TITLE ASSISTANT SECRETARY