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FIRST OPPORTUNITY FUND INC

Form NSAR-A

November 29, 2010

PAGE 1  
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001 A000000 FIRST OPPORTUNITY FUND, INC.  
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002 B000000 BOULDER  
002 C000000 CO  
002 D010000 80302  
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008 C000001 801-56522  
008 D010001 ST. PETER  
008 D050001 BARBADOS  
008 A000002 ROCKY MOUNTAIN ADVISERS, LLC  
008 B000002 A  
008 C000002 801-70202  
008 D010002 BOULDER  
008 D020002 CO  
008 D030002 80302  
008 A000003 WELLINGTON MANAGEMENT COMPANY, LLP  
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010 A000001 FUND ADMINISTRATIVE SERVICES, LLC  
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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  
012 B000001 85-11340  
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 C010001 NEW YORK  
015 C020001 NY  
015 C030001 10286  
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015 A000002 BANK AUSTRIA CREDITANTSTALT AG  
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015 C010002 VIENNA  
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015 A000003 NATIONAL AUSTRALIA BANK  
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015 C010003 MELBOURNE  
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015 C010010 FRANKFURT  
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015 A000019 BNY MELLON ASSET SERVICING BV (NETHERLANDS)  
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015 A000021 BANQUE ET CAISSE D'EPARGNE DE L'ETAT  
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015 D010021 LUXEMBOURG  
015 E040021 X  
015 A000022 BANCO COMERCIAL PROTUGUES  
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015 C010022 LISBON

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015 D010022 PORTUGAL  
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015 C010023 SINGAPORE  
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015 C010024 STOCKHOLM  
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015 A000025 THE HONG KONG AND SHANGHAI BANKING CORPORATIO  
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015 C010025 BANGKOK  
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015 E040026 X  
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020 A000001 MORGAN STANLEY & CO., INC.  
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020 A000002 KEEFE, BRUYETTE & WOODS, INC.  
020 B000002 13-1964616  
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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  
020 C000004 18  
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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020 A000008 COWAN & CO. LLC  
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020 A000009 CREDIT SUISSE CAPITAL LLC  
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022 A000001 DREYFUS TREASURY CASH MANAGEMENT  
022 C000001 119390  
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022 A000002 DEUTSCHE BANK SECURITIES, INC.  
022 B000002 13-2730828  
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022 A000003 CREDIT SUISSE SECURITIES (USA) LLC  
022 B000003 05-0546650  
022 C000003 91036  
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022 A000004 JP MORGAN PRIME MONEY MARKET FUND  
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SIGNATURE NICOLE MURPHEY  
TITLE ASSISTANT SECRETARY