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FIRST OPPORTUNITY FUND INC

Form NSAR-A

November 28, 2008

PAGE 1  
000 A000000 09/30/2008  
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000 E000000 NF  
000 F000000 Y  
000 G000000 N  
000 H000000 N  
000 I000000 6.1  
000 J000000 A  
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  
003 000000 N  
004 000000 N  
005 000000 N  
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007 C011000 10  
008 A000001 WELLINGTON MANAGEMENT COMPANY, LLP  
008 B000001 A  
008 C000001 801-15908  
008 D010001 BOSTON  
008 D020001 MA  
008 D030001 02109  
010 A000001 FUND ADMINISTRATIVE SERVICES, LLC  
010 B000001 84-1282398  
010 C010001 BOULDER  
010 C020001 CO  
010 C030001 80302  
010 A000002 ALPS FUND SERVICES, INC.  
010 B000002 84-5730  
010 C010002 DENVER  
010 C020002 CO  
010 C030002 80203  
010 A000003 DELETE  
012 A000001 COMPUTERSHARE TRUST COMPANY, NA  
012 B000001 85-11340  
PAGE 2  
012 C010001 CANTON  
012 C020001 MA  
012 C030001 02021  
013 A000001 DELOITTE & TOUCHE LLP  
013 B010001 DENVER  
013 B020001 CO

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013 B030001 80202  
015 A000005 BANK OF NEW YORK MELLON  
015 B000005 C  
015 C010005 NEW YORK  
015 C020005 NY  
015 C030005 10286  
015 E010005 X  
015 A000006 BANK AUSTRIA CREDITANTSTALT AG  
015 B000006 S  
015 C010006 VIENNA  
015 D010006 AUSTRIA  
015 E040006 X  
015 A000007 NATIONAL AUSTRALIAN BANK  
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015 D010007 AUSTRALIA  
015 E040007 X  
015 A000008 ING BELGIUM SA/NV  
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015 C010009 SAO PAULO  
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015 A000011 CITIBANK, N.A. (EGYPT)  
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015 D010012 SWITZERLAND  
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015 B000013 S  
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015 A000016 BANCO BILBAO VIZCAYA ARGENTARIA  
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015 E040016 X  
015 A000017 BNP PARIBAS SECURITIES SERVICES  
015 B000017 S  
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015 A000018 BANK OF NEW YORK, LONDON  
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015 A000020 DEUTSCHE BANK, AG (INDIA)  
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015 A000021 MIZHUO CORPORATE BANK LTD  
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015 A000022 BANCO NACIONAL DE MEXICO (BANAMEX)  
015 B000022 S  
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015 A000028 SKANDINAVISKA ENSKILDA BANKEN  
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015 C010028 STOCKHOLM  
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015 A000029 THE HONG KONG AND SHANGHAI BANKING CORPORATIO  
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015 C010029 BANGKOK  
015 D010029 THAILAND  
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015 A000030 DEUTSCHE BANK (TURKEY)  
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020 A000001 FRIEDMAN, BILLINGS, RAMSEY & CO., INC.  
020 B000001 52-1630477  
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020 A000002 BANK OF AMERICA SECURITIES LLC  
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020 B000003 13-3481277  
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020 A000004 MERRILL LYNCH & CO., INC.  
020 B000004 12-5674085  
020 C000004 27

PAGE 5

020 A000005 KEEFE, BRUYETTE & WOODS, INC.  
020 B000005 13-1964616  
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020 A000006 KNIGHT EQUITY MARKETS, L.P.  
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020 A000008 LIQUIDNET, INC.  
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022 A000001 STATE STREET BANK & TRUST  
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022 A000002 DEUTSCHE BANK SECURITIES, INC.  
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022 A000003 MORGAN STANLEY & CO., INC.  
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022 A000004 GOLDMAN SACHS & CO.  
022 B000004 13-5108880  
022 C000004 46725  
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022 A000005 BANK OF AMERICA SECURITIES LLC

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 022 A000009 JP MORGAN CHASE  
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 TITLE ASSISTANT SECRETARY