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FIRST OPPORTUNITY FUND INC

Form NSAR-A

November 29, 2010

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000 A000000 09/30/2010  
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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 A000001 STEWART WEST INDIES TRADING COMPANY, LTD  
008 B000001 A  
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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008 C000003 801-15908  
008 D010003 BOSTON  
008 D020003 MA  
008 D030003 02109  
010 A000001 FUND ADMINISTRATIVE SERVICES, LLC  
010 B000001 84-1282398  
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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  
013 B020001 CO  
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014 A000001 WELLINGTON MANAGEMENT ADVISERS, INC.  
014 B000001 8-68476  
015 A000001 BANK OF NEW YORK MELLON  
015 B000001 C  
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 E040002 X  
015 A000003 NATIONAL AUSTRALIA BANK  
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015 C010003 MELBOURNE  
015 D010003 AUSTRALIA  
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015 A000004 ING BELGIUM SA/NV  
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015 A000006 CIBC MELLON TRUST COMPANY CANADA  
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015 C010010 FRANKFURT  
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015 A000012 BANCO BILBAO VIZCAYA ARGENTARIA  
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015 A000013 BNP PARIBAS SECURITIES SERVICES  
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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  
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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 A000024 SKANDINAVISKA ENSKILDA BANKEN  
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015 A000025 THE HONG KONG AND SHANGHAI BANKING CORPORATIO  
015 B000025 S  
015 C010025 BANGKOK  
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015 A000026 DEUTSCHE BANK (TURKEY)  
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015 E040026 X  
015 A000027 HONGKONG AND SHANGHAI BANKING CORPORATION  
015 B000027 S  
015 C010027 JAKARTA  
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015 A000029 DEUTSCHE BANK AG  
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015 A000030 HONGKONG AND SHANGHAI BANKING CORPORATION  
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015 C010030 COLOMBO  
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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  
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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 A000007 GOLDMAN SACHS GROUP, INC.  
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SIGNATURE NICOLE MURPHEY  
TITLE ASSISTANT SECRETARY