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FIRST OPPORTUNITY FUND INC

Form NSAR-B

May 29, 2009

PAGE 1
000 B000000 03/31/2009
000 C000000 0000790202
000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
000 J000000 U
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
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005 000000 N
006 000000 N
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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
015 C010002 VIENNA
015 D010002 AUSTRIA
015 E040002 X
015 A000003 NATIONAL AUSTRALIA BANK
015 B000003 S
015 C010003 MELBOURNE
015 D010003 AUSTRALIA
015 E040003 X
015 A000004 ING BELGIUM SA/NV
015 B000004 S
015 C010004 BRUSSELES
015 D010004 BELGIUM
015 E040004 X
015 A000005 CITIBANK, N.A. (BRAZIL)
015 B000005 S
015 C010005 SAO PAULO
015 D010005 BRAZIL
015 E040005 X
015 A000006 CIBC MELLON TRUST COMPANY CANADA
015 B000006 S
015 C010006 TORONTO
PAGE 2
015 D010006 CANADA
015 E040006 X
015 A000007 HSBC BANK (EGYPT)
015 B000007 S
015 C010007 CAIRO
015 D010007 EGYPT

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015 E040007 X
015 A000008 CREDIT SUISSE
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015 C010008 ZURICH
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015 E040008 X
015 A000009 THE HONG KONG AND SHANGHAI BANKING CORPORATI
015 B000009 S
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015 A000010 BHF-BANK
015 B000010 S
015 C010010 FRANKFURT
015 D010010 GERMANY
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015 A000011 DANSKE BANK
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015 C010011 COPENHAGEN
015 D010011 DENMARK
015 E040011 X
015 A000012 BANCO BILBAO VIZCAYA ARGENTARIA
015 B000012 S
015 C010012 MADRID
015 D010012 SPAIN
015 E040012 X
015 A000013 BNP PARIBAS SECURITIES SERVICES
015 B000013 S
015 C010013 PARIS
015 D010013 FRANCE
015 E040013 X
015 A000014 BANK OF NEW YORK, LONDON
015 B000014 S
015 C010014 LONDON
015 D010014 UNITED KINGDOM
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015 A000015 THE HONG KONG AND SHANGHAI BANKING CORPORATIO
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015 C010016 MUMBAI
015 D010016 INDIA
PAGE 3
015 E040016 X
015 A000017 MIZHUO CORPORATE BANK LTD
015 B000017 S
015 C010017 TOKYO
015 D010017 JAPAN
015 E040017 X
015 A000018 BANCO NACIONAL DE MEXICO (BANAMEX)
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015 C010018 MEXICO CITY
015 D010018 MEXICO
015 E040018 X
015 A000019 BNY MELLON ASSET SERVICING BV (NETHERLANDS)
015 B000019 S
015 C010019 AMSTERDAM
015 D010019 NETHERLANDS
015 E040019 X

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015 A000020 NATIONAL AUSTRALIA BANK NEW ZEALAND-NATIONAL
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015 C010020 AUCKLAND
015 D010020 NEW ZEALAND
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015 A000021 BANQUE ET CAISSE D'EPARGNE DE L'ETAT
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015 E040021 X
015 A000022 BANCO COMERCIAL PROTUGUES
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015 C010022 LISBON
015 D010022 PORTUGAL
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015 A000023 DBS BANK LTD
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015 C010023 SINGAPORE
015 D010023 SINGAPORE
015 E040023 X
015 A000024 SKANDINAVISKA ENSKILDA BANKEN
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015 C010024 STOCKHOLM
015 D010024 SWEDEN
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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 D010026 TURKEY
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PAGE 4
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020 A000001 FRIEDMAN, BILLINGS, RAMSEY & CO., INC.
020 B000001 52-1630477
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020 B000002 65-2058405
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020 A000005 KEEFE, BRUYETTE & WOODS, INC.
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020 A000006 MERRILL LYNCH & CO., INC.
020 B000006 12-5674085
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020 A000007 STERNE, AGEE & LEACH, INC.
020 B000007 63-0463600
020 C000007 28
020 A000008 STIFEL, NICOLAUS & CO, INC
020 B000008 43-0538770

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020 C000008 23
020 A000009 LIQUIDNET, INC.
020 B000009 13-4095933
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020 A000010 UBS FINANCIAL SERVICES INC.
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022 A000001 DEUTSCHE BANK SECURITIES, INC.
022 B000001 13-2730828
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022 A000002 STATE STREET BANK & TRUST
022 B000002 04-3464336
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022 A000003 MORGAN STANLEY & CO., INC.
022 B000003 13-2655998
022 C000003 143346
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022 A000004 GOLDMAN SACHS & CO.
022 B000004 13-5108880
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022 D000004 30165
022 A000005 BANK OF AMERICA SECURITIES LLC

PAGE 5

022 B000005 65-2058405
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022 A000006 MERRILL LYNCH & CO.
022 B000006 12-5674085
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022 A000009 KEEFE, BRUYETTE & WOODS, INC.
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022 C000009 4140
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022 A000010 LEHMAN BROTHERS, INC.
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086 D020000	0
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SIGNATURE	NICOLE MURPHEY
TITLE	ASSISTANT SECRETARY