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FIRST OPPORTUNITY FUND INC

Form NSAR-B

May 31, 2011

PAGE 1
000 B000000 03/31/2011
000 C000000 0000790202
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000 H000000 N
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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
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005 000000 N
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008 A000001 STEWART WEST INDIES TRADING COMPANY, LTD
008 B000001 A
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008 D010001 ST. PETER
008 D050001 BARBADOS
008 A000002 ROCKY MOUNTAIN ADVISERS, LLC
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008 D010002 BOULDER
008 D020002 CO
008 D030002 80302
008 A000003 WELLINGTON MANAGEMENT COMPANY, LLP
008 B000003 S
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
010 C030002 80203
012 A000001 COMPUTERSHARE TRUST COMPANY, NA
012 B000001 85-11340
012 C010001 CANTON
012 C020001 MA
012 C030001 02021
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
015 E010001 X
015 A000002 UNICREDIT BANK AUSTRIA AG
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015 D010004 BELGIUM
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015 B000005 S
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015 D010005 BRAZIL
015 E040005 X
015 A000006 CIBC MELLON TRUST COMPANY CANADA
015 B000006 S
015 C010006 TORONTO
015 D010006 CANADA
015 E040006 X
015 A000007 HSBC BANK (EGYPT)
PAGE 3
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015 A000008 CREDIT SUISSE AG
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015 C010008 ZURICH
015 D010008 SWITZERLAND
015 E040008 X
015 A000009 HONGKONG AND SHANGHAI BANKING CORPORATION
015 B000009 S
015 C010009 SEOUL
015 D010009 KOREA
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015 A000010 BNY MELLON ASSET SERVICING GMBH
015 B000010 S

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015 C010010 FRANKFURT
015 D010010 GERMANY
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015 A000011 DANSKE BANK
015 B000011 S
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015 C010012 MADRID
015 D010012 SPAIN
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015 A000013 BNP PARIBAS SECURITIES SERVICES
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015 C010013 PARIS
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015 A000014 BANK OF NEW YORK, LONDON
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015 D010014 ENGLAND
015 E040014 X
015 A000015 HONGKONG AND SHANGHAI BANKING CORPORATION
015 B000015 S
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015 D010015 HONG KONG
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015 A000017 MIZHUO CORPORATE BANK LTD
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PAGE 4
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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)
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015 D010019 NETHERLANDS
015 E040019 X
015 A000020 NATIONAL AUSTRALIA BANK NEW ZEALAND-NATIONAL
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015 C010020 AUCKLAND
015 D010020 NEW ZEALAND
015 E040020 X
015 A000021 BANQUE ET CAISSE D'EPARGNE DE L'ETAT
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015 C010021 LUXEMBOURG
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015 E040021 X
015 A000022 CITIBANK INTERNATIONAL PLC
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015 C010022 LISBON

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015 D010022 PORTUGAL
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015 D010024 SWEDEN
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015 A000025 HONGKONG AND SHANGHAI BANKING CORPORATION
015 B000025 S
015 C010025 BANGKOK
015 D010025 THAILAND
015 E040025 X
015 A000026 DEUTSCHE BANK (TURKEY)
015 B000026 S
015 C010026 ISTANBUL
015 D010026 TURKEY
015 E040026 X
015 A000027 HONGKONG AND SHANGHAI BANKING CORPORATION
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015 C010027 JAKARTA
PAGE 5
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015 A000030 HONGKONG AND SHANGHAI BANKING CORPORATION
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020 B000001 22-3660471
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020 A000002 MORGAN STANLEY & CO., INC.
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020 A000003 KEEFE, BRUYETTE & WOODS, INC.
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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.
020 B000007 13-5108880
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020 A000008 JP MORGAN CHASE & CO.
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022 A000002 DEUTSCHE BANK SECURITIES, INC.
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023 C000000 445222
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025 A000001 JP MORGAN PRIME MONEY MARKET FUND
025 C000001 E
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SIGNATURE	NICOLE MURPHEY	
TITLE	ASSISTANT SECRETARY	