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FIRST OPPORTUNITY FUND INC

Form NSAR-A

November 30, 2011

PAGE 1
000 A000000 09/30/2011
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000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
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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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004 000000 N
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008 A000001 STEWART WEST INDIES TRADING COMPANY, LTD
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008 D010001 ST. PETER
008 D050001 BARBADOS
008 A000002 ROCKY MOUNTAIN ADVISERS, LLC
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008 D020002 CO
008 D030002 80302
008 A000003 WELLINGTON MANAGEMENT COMPANY, LLP
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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
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010 A000002 ALPS FUND SERVICES, INC.
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010 C010002 DENVER

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010 C020002 CO
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012 A000001 COMPUTERSHARE TRUST COMPANY, NA
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013 A000001 DELOITTE & TOUCHE LLP
013 B010001 DENVER
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020 A000004 KNIGHT EQUITY MARKETS, L.P.
020 B000004 22-3660471
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020 A000006 SANDLER, O'NEILL & PARTNERS, CORP.
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020 A000009 MERRILL LYNCH & CO., INC.
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020 A000010 STERNE, AGEE & LEECH, INC.INC.
020 B000010 63-0463600
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PAGE 3
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022 A000002 JP MORGAN PRIME MONEY MARKET FUND
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022 A000004 CREDIT SUISSE SECURITES (USA) LLC
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022 A000005 GOLDMAN SACHS & CO.

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PAGE 6

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088 C000000 N

088 D000000 N

SIGNATURE NICOLE MURPHEY

TITLE ASSISTANT SECRETARY