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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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002 A000000 2344 SPRUCE STREET, SUITE A  
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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  
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008 D020003 MA  
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010 A000001 FUND ADMINISTRATIVE SERVICES, LLC  
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010 C010001 BOULDER  
010 C020001 CO  
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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  
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012 C010001 CANTON  
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013 A000001 DELOITTE & TOUCHE LLP  
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014 A000001 WELLINGTON MANAGEMENT ADVISERS, INC.  
014 B000001 8-68476  
015 A000001 BANK OF NEW YORK MELLON  
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015 C020001 NY  
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015 C010010 FRANKFURT  
015 D010010 GERMANY  
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015 D010022 PORTUGAL  
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015 C010023 SINGAPORE  
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015 A000026 DEUTSCHE BANK (TURKEY)  
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015 E040026 X  
015 A000027 HONGKONG AND SHANGHAI BANKING CORPORATION  
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015 A000030 HONGKONG AND SHANGHAI BANKING CORPORATION  
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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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SIGNATURE NICOLE MURPHEY  
TITLE ASSISTANT SECRETARY