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FIRST OPPORTUNITY FUND INC

Form NSAR-B

May 28, 2010

PAGE 1  
000 B000000 03/31/2010  
000 C000000 0000790202  
000 D000000 N  
000 E000000 NF  
000 F000000 Y  
000 G000000 N  
000 H000000 N  
000 I000000 6.1  
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  
003 000000 N  
004 000000 N  
005 000000 N  
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007 C010400 4  
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007 C010600 6  
007 C010700 7  
007 C010800 8  
007 C010900 9  
007 C011000 10  
008 A000001 WELLINGTON MANAGEMENT COMPANY, LLP  
008 B000001 A  
008 C000001 801-15908  
008 D010001 BOSTON  
008 D020001 MA  
008 D030001 02109  
010 A000001 FUND ADMINISTRATIVE SERVICES, LLC  
010 B000001 84-1282398  
010 C010001 BOULDER  
010 C020001 CO  
010 C030001 80302  
010 A000002 ALPS FUND SERVICES, INC.  
010 B000002 84-5730  
010 C010002 DENVER  
010 C020002 CO  
010 C030002 80203  
012 A000001 COMPUTERSHARE TRUST COMPANY, NA  
012 B000001 85-11340  
012 C010001 CANTON  
PAGE 2  
012 C020001 MA  
012 C030001 02021  
013 A000001 DELOITTE & TOUCHE LLP  
013 B010001 DENVER  
013 B020001 CO  
013 B030001 80202

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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 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  
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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  
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015 C010006 TORONTO  
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015 A000007 HSBC BANK (EGYPT)  
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015 A000008 CREDIT SUISSE  
015 B000008 S  
015 C010008 ZURICH  
015 D010008 SWITZERLAND  
015 E040008 X  
015 A000009 THE HONG KONG AND SHANGHAI BANKING CORPORATIO  
015 B000009 S  
015 C010009 SEOUL  
015 D010009 KOREA  
PAGE 3  
015 E040009 X  
015 A000010 BHF-BANK  
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015 D010010 GERMANY  
015 E040010 X  
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

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015 A000013 BNP PARIBAS SECURITIES SERVICES  
015 B000013 S  
015 C010013 PARIS  
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015 A000014 BANK OF NEW YORK, LONDON  
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015 D010014 UNITED KINGDOM  
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015 A000015 THE HONG KONG AND SHANGHAI BANKING CORPORATIO  
015 B000015 S  
015 C010015 HONG KONG  
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015 A000016 DEUTSCHE BANK, AG (INDIA)  
015 B000016 S  
015 C010016 MUMBAI  
015 D010016 INDIA  
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)  
015 B000018 S  
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  
015 B000020 S  
015 C010020 AUCKLAND  
015 D010020 AUSTRALIA  
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015 A000021 BANQUE ET CAISSE D'EPARGNE DE L'ETAT  
015 B000021 S  
015 C010021 LUXEMBOURG  
015 D010021 LUXEMBOURG  
015 E040021 X  
015 A000022 BANCO COMERCIAL PROTUGUES  
015 B000022 S  
015 C010022 LISBON  
015 D010022 PORTUGAL  
015 E040022 X  
015 A000023 DBS BANK LTD  
015 B000023 S  
015 C010023 SINGAPORE  
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015 E040023 X  
015 A000024 SKANDINAVISKA ENSKILDA BANKEN  
015 B000024 S  
015 C010024 STOCKHOLM  
015 D010024 SWEDEN  
015 E040024 X  
015 A000025 THE HONG KONG AND SHANGHAI BANKING CORPORATIO

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015 B000025 S  
015 C010025 BANGKOK  
015 D010025 THAILAND  
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015 A000026 DEUTSCHE BANK (TURKEY)  
015 B000026 S  
015 C010026 ISTANBUL  
015 D010026 TURKEY  
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015 A000027 HONGKONG AND SHANGHAI BANKING CORPORATION  
015 B000027 S  
015 C010027 JAKARTA  
015 D010027 INDONESIA  
015 E040027 X  
015 A000028 DNB NOR BANK ASA  
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015 C010028 OSLO  
015 D010028 NORWAY  
015 E040028 X  
015 A000029 DEUTSCHE BANK AG  
015 B000029 S  
015 C010029 KARACHI  
015 D010029 PAKISTAN  
015 E040029 X  
015 A000030 HONGKONG AND SHANGHAI BANKING CORPORATION

PAGE 5

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020 A000001 MORGAN STANLEY & CO., INC.  
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020 A000002 MERRILL LYNCH PIERCE FENNER AND SMITH  
020 B000002 13-5674085  
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020 A000003 KNIGHT EQUITY MARKETS, L.P.  
020 B000003 22-3660471  
020 C000003 74  
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 CREDIT SUISSE SECURITIES (USA) LLC  
020 B000006 05-0546650  
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020 A000007 SANDLER, O'NEILL & PARTNERS, L.P.  
020 B000007 13-3481277  
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020 A000008 GOLDMAN SACHS GROUP, INC.  
020 B000008 13-5108880  
020 C000008 44  
020 A000009 JP MORGAN CHASE & CO.  
020 B000009 72-1091384  
020 C000009 43  
020 A000010 KEEFE, BRUYETTE & WOODS, INC.  
020 B000010 13-1964616

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022 A000001 DEUTSCHE BANK SECURITIES, INC.  
022 B000001 13-2730828  
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022 A000004 JMP SECURITIES LLC  
PAGE 6  
022 B000004 74-3023395  
022 C000004 24604  
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022 A000005 UBS FINANCIAL SERVICES INC.  
022 B000005 13-2638166  
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022 A000007 RBC CAPITAL MARKETS CORP.  
022 B000007 13-5033225  
022 C000007 17114  
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022 A000008 BANK OF NEW YORK BROKERAGE, INC.  
022 B000008 13-3989198  
022 C000008 11660  
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022 A000009 GOLDMAN SACHS GROUPS, INC.  
022 B000009 13-5108880  
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022 A000010 KEEFE, BRUYETTE & WOODS, INC.  
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080 A000000 ST PAUL FIRE AND MARINE INSURANCE CO.  
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 081 A000000 Y  
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 SIGNATURE NICOLE MURPHEY  
 TITLE ASSISTANT SECRETARY