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FIRST OPPORTUNITY FUND INC

Form NSAR-A

November 28, 2008

PAGE 1
000 A000000 09/30/2008
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
006 000000 N
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007 B000000 0
007 C010100 1
007 C010200 2
007 C010300 3
007 C010400 4
007 C010500 5
007 C010600 6
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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
010 A000003 DELETE
012 A000001 COMPUTERSHARE TRUST COMPANY, NA
012 B000001 85-11340
PAGE 2
012 C010001 CANTON
012 C020001 MA
012 C030001 02021
013 A000001 DELOITTE & TOUCHE LLP
013 B010001 DENVER
013 B020001 CO

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013 B030001 80202
015 A000005 BANK OF NEW YORK MELLON
015 B000005 C
015 C010005 NEW YORK
015 C020005 NY
015 C030005 10286
015 E010005 X
015 A000006 BANK AUSTRIA CREDITANTSTALT AG
015 B000006 S
015 C010006 VIENNA
015 D010006 AUSTRIA
015 E040006 X
015 A000007 NATIONAL AUSTRALIAN BANK
015 B000007 S
015 C010007 MELBOURNE
015 D010007 AUSTRALIA
015 E040007 X
015 A000008 ING BELGIUM SA/NV
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015 D010008 BELGIUM
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015 A000010 ROYAL BANK OF CANADA
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015 A000011 CITIBANK, N.A. (EGYPT)
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PAGE 3
015 D010013 SOUTH KOREA
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015 A000014 BHF-BANK
015 B000014 S
015 C010014 FRANKFURT
015 D010014 GERMANY
015 E040014 X
015 A000015 DANSKE BANK
015 B000015 S
015 C010015 COPENHAGEN
015 D010015 DENMARK
015 E040015 X
015 A000016 BANCO BILBAO VIZCAYA ARGENTARIA
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015 D010016 SPAIN

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015 E040016 X
015 A000017 BNP PARIBAS SECURITIES SERVICES
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015 C010017 PARIS
015 D010017 FRANCE
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015 A000018 BANK OF NEW YORK, LONDON
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015 A000020 DEUTSCHE BANK, AG (INDIA)
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015 A000021 MIZHUO CORPORATE BANK LTD
015 B000021 S
015 C010021 TOKYO
015 D010021 JAPAN
015 E040021 X
015 A000022 BANCO NACIONAL DE MEXICO (BANAMEX)
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015 A000023 BNY MELLON ASSET SERVICING BV (NETHERLANDS)
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015 D010023 NETHERLANDS
PAGE 4
015 E040023 X
015 A000024 NATIONAL AUSTRALIA BANK NEW ZEALAND-NATIONAL
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015 D010024 NEW ZEALAND
015 E040024 X
015 A000025 BANQUE ET CAISSE D'EPARGNE DE L'ETAT
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015 A000026 BANCO COMERCIAL PORTUGUES
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015 A000027 DBS BANK LTD
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015 D010027 SINGAPORE
015 E040027 X
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015 A000029 THE HONG KONG AND SHANGHAI BANKING CORPORATIO
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020 A000002 BANK OF AMERICA SECURITIES LLC
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020 B000003 13-3481277
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020 A000004 MERRILL LYNCH & CO., INC.
020 B000004 12-5674085
020 C000004 27

PAGE 5

020 A000005 KEEFE, BRUYETTE & WOODS, INC.
020 B000005 13-1964616
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020 A000006 KNIGHT EQUITY MARKETS, L.P.
020 B000006 22-3660471
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020 A000007 STERNE, AGEE & LEACH, INC.
020 B000007 63-0463600
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020 A000008 LIQUIDNET, INC.
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020 A000009 WEEDON & CO., L.P.
020 B000009 13-3364318
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022 A000004 GOLDMAN SACHS & CO.
022 B000004 13-5108880
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022 A000005 BANK OF AMERICA SECURITIES LLC

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 022 A000009 JP MORGAN CHASE
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 SIGNATURE NICOLE MURPHEY
 TITLE ASSISTANT SECRETARY