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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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007 C010700 7  
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007 C010900 9  
007 C011000 10  
008 A000001 STEWART WEST INDIES TRADING COMPANY, LTD  
008 B000001 A  
008 C000001 801-56522  
008 D010001 ST. PETER  
008 D050001 BARBADOS  
008 A000002 ROCKY MOUNTAIN ADVISERS, LLC  
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008 C000002 801-70202  
008 D010002 BOULDER  
008 D020002 CO  
008 D030002 80302  
008 A000003 WELLINGTON MANAGEMENT COMPANY, LLP  
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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  
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 013 A000001 DELOITTE & TOUCHE LLP  
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 014 A000001 WELLINGTON MANAGEMENT ADVISERS, INC.  
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 020 A000001 PRIVATE PLACEMENT  
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 020 A000003 MORGAN STANLEY & CO., INC.  
 020 B000003 13-2655998  
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 020 A000004 KNIGHT EQUITY MARKETS, L.P.  
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 020 A000005 BLOOMBERG TRADEBOOK LLC  
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 020 A000006 SANDLER, O'NEILL & PARTNERS, CORP.  
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 020 A000007 KOTAT MAHINDRA, INC. S CORP.  
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 020 B000010 63-0463600  
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 PAGE 3  
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 022 A000001 DREYFUS TREASURY CASH MANAGEMENT  
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 022 A000002 JP MORGAN PRIME MONEY MARKET FUND  
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 022 B000003 13-2655998  
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 022 A000004 CREDIT SUISSE SECURITES (USA) LLC  
 022 B000004 05-0546650  
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 022 A000005 GOLDMAN SACHS & CO.

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PAGE 6

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088 B000000	N

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088 C000000 N

088 D000000 N

SIGNATURE NICOLE MURPHEY

TITLE ASSISTANT SECRETARY