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FIRST OPPORTUNITY FUND INC

Form NSAR-A

November 30, 2011

PAGE 1
000 A000000 09/30/2011
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 C010800 8
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
008 B000002 A
008 C000002 801-70202
008 D010002 BOULDER
008 D020002 CO
008 D030002 80302
008 A000003 WELLINGTON MANAGEMENT COMPANY, LLP
008 B000003 S
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
 012 C020001 MA
 012 C030001 02021
 013 A000001 DELOITTE & TOUCHE LLP
 013 B010001 DENVER
 013 B020001 CO
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 014 A000001 WELLINGTON MANAGEMENT ADVISERS, INC.
 014 B000001 8-68476
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 020 A000001 PRIVATE PLACEMENT
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 020 A000002 ENAM SECURITIES PVT. LTD.
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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.
 020 B000004 22-3660471
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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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 PAGE 3
 021 000000 79
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 022 D000001 43480
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 022 A000004 CREDIT SUISSE SECURITES (USA) LLC
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 022 A000005 GOLDMAN SACHS & CO.

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054 A000000 Y
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PAGE 6

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088 C000000 N

088 D000000 N

SIGNATURE NICOLE MURPHEY

TITLE ASSISTANT SECRETARY