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FIRST OPPORTUNITY FUND INC

Form NSAR-B

May 31, 2011

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001 A000000 FIRST OPPORTUNITY FUND, INC.
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008 A000002 ROCKY MOUNTAIN ADVISERS, LLC
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008 A000003 WELLINGTON MANAGEMENT COMPANY, LLP
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010 A000001 FUND ADMINISTRATIVE SERVICES, LLC
010 B000001 84-1282398
PAGE 2
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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013 A000001 DELOITTE & TOUCHE LLP
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014 A000001 WELLINGTON MANAGEMENT ADVISERS, INC.
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015 C010006 TORONTO
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015 A000007 HSBC BANK (EGYPT)
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015 A000010 BNY MELLON ASSET SERVICING GMBH
015 B000010 S

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015 C010010 FRANKFURT
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015 E040019 X
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015 A000021 BANQUE ET CAISSE D'EPARGNE DE L'ETAT
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015 A000022 CITIBANK INTERNATIONAL PLC
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015 D010022 PORTUGAL
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015 D010026 TURKEY
015 E040026 X
015 A000027 HONGKONG AND SHANGHAI BANKING CORPORATION
015 B000027 S
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PAGE 5
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015 D010029 PAKISTAN
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015 A000030 HONGKONG AND SHANGHAI BANKING CORPORATION
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020 A000003 KEEFE, BRUYETTE & WOODS, INC.
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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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020 A000007 GOLDMAN SACHS GROUP, INC.
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020 A000010 INVESTMENT TECHNOLOGY GROUP, INC.
020 B000010 13-3757717
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022 A000002 DEUTSCHE BANK SECURITIES, INC.
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SIGNATURE	NICOLE MURPHEY	
TITLE	ASSISTANT SECRETARY	