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FIRST OPPORTUNITY FUND INC

Form NSAR-B

May 31, 2011

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001 C000000 3034445483  
002 A000000 2344 SPRUCE STREET, SUITE A  
002 B000000 BOULDER  
002 C000000 CO  
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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  
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008 D010003 BOSTON  
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010 A000001 FUND ADMINISTRATIVE SERVICES, LLC  
010 B000001 84-1282398  
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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  
012 B000001 85-11340  
012 C010001 CANTON  
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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  
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 UNICREDIT BANK AUSTRIA AG  
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015 C010002 VIENNA  
015 D010002 AUSTRIA  
015 E040002 X  
015 A000003 NATIONAL AUSTRALIA BANK  
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015 A000006 CIBC MELLON TRUST COMPANY CANADA  
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015 A000007 HSBC BANK (EGYPT)  
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015 B000007 S  
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015 A000008 CREDIT SUISSE AG  
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015 C010008 ZURICH  
015 D010008 SWITZERLAND  
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015 A000009 HONGKONG AND SHANGHAI BANKING CORPORATION  
015 B000009 S  
015 C010009 SEOUL  
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015 A000010 BNY MELLON ASSET SERVICING GMBH  
015 B000010 S

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015 C010010 FRANKFURT  
015 D010010 GERMANY  
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015 A000011 DANSKE BANK  
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015 A000012 BANCO BILBAO VIZCAYA ARGENTARIA  
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015 A000013 BNP PARIBAS SECURITIES SERVICES  
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015 A000014 BANK OF NEW YORK, LONDON  
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015 A000016 DEUTSCHE BANK, AG (INDIA)  
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015 A000017 MIZHUO CORPORATE BANK LTD  
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015 A000018 BANCO NACIONAL DE MEXICO (BANAMEX)  
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015 A000019 BNY MELLON ASSET SERVICING BV (NETHERLANDS)  
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015 A000020 NATIONAL AUSTRALIA BANK NEW ZEALAND-NATIONAL  
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015 A000021 BANQUE ET CAISSE D'EPARGNE DE L'ETAT  
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015 E040021 X  
015 A000022 CITIBANK INTERNATIONAL PLC  
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015 C010022 LISBON

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015 D010022 PORTUGAL  
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015 A000023 DBS BANK LTD  
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015 C010023 SINGAPORE  
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015 A000024 SKANDINAVISKA ENSKILDA BANKEN  
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015 C010024 STOCKHOLM  
015 D010024 SWEDEN  
015 E040024 X  
015 A000025 HONGKONG AND SHANGHAI BANKING CORPORATION  
015 B000025 S  
015 C010025 BANGKOK  
015 D010025 THAILAND  
015 E040025 X  
015 A000026 DEUTSCHE BANK (TURKEY)  
015 B000026 S  
015 C010026 ISTANBUL  
015 D010026 TURKEY  
015 E040026 X  
015 A000027 HONGKONG AND SHANGHAI BANKING CORPORATION  
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015 A000030 HONGKONG AND SHANGHAI BANKING CORPORATION  
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020 A000001 KNIGHT EQUITY MARKETS, L.P.  
020 B000001 22-3660471  
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020 A000002 MORGAN STANLEY & CO., INC.  
020 B000002 13-2655998  
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020 A000003 KEEFE, BRUYETTE & WOODS, INC.  
020 B000003 13-1964616  
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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 MERRILL LYNCH & CO., INC.  
020 B000006 13-2740599  
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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 A000001 DREYFUS TREASURY CASH MANAGEMENT  
022 C000001 174844  
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022 A000002 DEUTSCHE BANK SECURITIES, INC.  
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022 A000003 CREDIT SUISSE SECURITIES (USA) LLC  
022 B000003 05-0546650  
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TITLE	ASSISTANT SECRETARY	