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FIRST OPPORTUNITY FUND INC

Form NSAR-B

May 28, 2010

PAGE 1
000 B000000 03/31/2010
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
007 A000000 N
007 B000000 0
007 C010100 1
007 C010200 2
007 C010300 3
007 C010400 4
007 C010500 5
007 C010600 6
007 C010700 7
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
012 A000001 COMPUTERSHARE TRUST COMPANY, NA
012 B000001 85-11340
012 C010001 CANTON
PAGE 2
012 C020001 MA
012 C030001 02021
013 A000001 DELOITTE & TOUCHE LLP
013 B010001 DENVER
013 B020001 CO
013 B030001 80202

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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 BANK AUSTRIA CREDITANTSTALT AG
015 B000002 S
015 C010002 VIENNA
015 D010002 AUSTRIA
015 E040002 X
015 A000003 NATIONAL AUSTRALIA BANK
015 B000003 S
015 C010003 MELBOURNE
015 D010003 AUSTRALIA
015 E040003 X
015 A000004 ING BELGIUM SA/NV
015 B000004 S
015 C010004 BRUSSELES
015 D010004 BELGIUM
015 E040004 X
015 A000005 CITIBANK, N.A. (BRAZIL)
015 B000005 S
015 C010005 SAO PAULO
015 D010005 BRAZIL
015 E040005 X
015 A000006 CIBC MELLON TRUST COMPANY CANADA
015 B000006 S
015 C010006 TORONTO
015 D010006 CANADA
015 E040006 X
015 A000007 HSBC BANK (EGYPT)
015 B000007 S
015 C010007 CAIRO
015 D010007 EGYPT
015 E040007 X
015 A000008 CREDIT SUISSE
015 B000008 S
015 C010008 ZURICH
015 D010008 SWITZERLAND
015 E040008 X
015 A000009 THE HONG KONG AND SHANGHAI BANKING CORPORATIO
015 B000009 S
015 C010009 SEOUL
015 D010009 KOREA
PAGE 3
015 E040009 X
015 A000010 BHF-BANK
015 B000010 S
015 C010010 FRANKFURT
015 D010010 GERMANY
015 E040010 X
015 A000011 DANSKE BANK
015 B000011 S
015 C010011 COPENHAGEN
015 D010011 DENMARK
015 E040011 X
015 A000012 BANCO BILBAO VIZCAYA ARGENTARIA
015 B000012 S
015 C010012 MADRID
015 D010012 SPAIN
015 E040012 X

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015 A000013 BNP PARIBAS SECURITIES SERVICES
015 B000013 S
015 C010013 PARIS
015 D010013 FRANCE
015 E040013 X
015 A000014 BANK OF NEW YORK, LONDON
015 B000014 S
015 C010014 LONDON
015 D010014 UNITED KINGDOM
015 E040014 X
015 A000015 THE HONG KONG AND SHANGHAI BANKING CORPORATIO
015 B000015 S
015 C010015 HONG KONG
015 D010015 HONG KONG
015 E040015 X
015 A000016 DEUTSCHE BANK, AG (INDIA)
015 B000016 S
015 C010016 MUMBAI
015 D010016 INDIA
015 E040016 X
015 A000017 MIZHUO CORPORATE BANK LTD
015 B000017 S
015 C010017 TOKYO
015 D010017 JAPAN
015 E040017 X
015 A000018 BANCO NACIONAL DE MEXICO (BANAMEX)
015 B000018 S
015 C010018 MEXICO CITY
015 D010018 MEXICO
015 E040018 X
015 A000019 BNY MELLON ASSET SERVICING BV (NETHERLANDS)
015 B000019 S
015 C010019 AMSTERDAM
015 D010019 NETHERLANDS
015 E040019 X
PAGE 4
015 A000020 NATIONAL AUSTRALIA BANK NEW ZEALAND-NATIONAL
015 B000020 S
015 C010020 AUCKLAND
015 D010020 AUSTRALIA
015 E040020 X
015 A000021 BANQUE ET CAISSE D'EPARGNE DE L'ETAT
015 B000021 S
015 C010021 LUXEMBOURG
015 D010021 LUXEMBOURG
015 E040021 X
015 A000022 BANCO COMERCIAL PROTUGUES
015 B000022 S
015 C010022 LISBON
015 D010022 PORTUGAL
015 E040022 X
015 A000023 DBS BANK LTD
015 B000023 S
015 C010023 SINGAPORE
015 D010023 SINGAPORE
015 E040023 X
015 A000024 SKANDINAVISKA ENSKILDA BANKEN
015 B000024 S
015 C010024 STOCKHOLM
015 D010024 SWEDEN
015 E040024 X
015 A000025 THE HONG KONG AND SHANGHAI BANKING CORPORATIO

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015 B000025 S
015 C010025 BANGKOK
015 D010025 THAILAND
015 E040025 X
015 A000026 DEUTSCHE BANK (TURKEY)
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015 C010026 ISTANBUL
015 D010026 TURKEY
015 E040026 X
015 A000027 HONGKONG AND SHANGHAI BANKING CORPORATION
015 B000027 S
015 C010027 JAKARTA
015 D010027 INDONESIA
015 E040027 X
015 A000028 DNB NOR BANK ASA
015 B000028 S
015 C010028 OSLO
015 D010028 NORWAY
015 E040028 X
015 A000029 DEUTSCHE BANK AG
015 B000029 S
015 C010029 KARACHI
015 D010029 PAKISTAN
015 E040029 X
015 A000030 HONGKONG AND SHANGHAI BANKING CORPORATION

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015 C010030 COLOMBO
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020 A000001 MORGAN STANLEY & CO., INC.
020 B000001 13-2655998
020 C000001 108
020 A000002 MERRILL LYNCH PIERCE FENNER AND SMITH
020 B000002 13-5674085
020 C000002 82
020 A000003 KNIGHT EQUITY MARKETS, L.P.
020 B000003 22-3660471
020 C000003 74
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
020 C000005 53
020 A000006 CREDIT SUISSE SECURITIES (USA) LLC
020 B000006 05-0546650
020 C000006 52
020 A000007 SANDLER, O'NEILL & PARTNERS, L.P.
020 B000007 13-3481277
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020 A000008 GOLDMAN SACHS GROUP, INC.
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020 A000009 JP MORGAN CHASE & CO.
020 B000009 72-1091384
020 C000009 43
020 A000010 KEEFE, BRUYETTE & WOODS, INC.
020 B000010 13-1964616

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020 C000010 36
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022 A000001 DEUTSCHE BANK SECURITIES, INC.
022 B000001 13-2730828
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022 A000003 MERRILL LYNCH PIERCE FENNER AND SMITH
022 B000003 13-5674085
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PAGE 6
022 B000004 74-3023395
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022 A000005 UBS FINANCIAL SERVICES INC.
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022 A000008 BANK OF NEW YORK BROKERAGE, INC.
022 B000008 13-3989198
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PAGE 7
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 076 000000 7.04
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 077 B000000 Y
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080 A000000 ST PAUL FIRE AND MARINE INSURANCE CO.
 080 C000000 2625
 081 A000000 Y
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 087 A030000 FF
 088 A000000 N
 088 B000000 N
 088 C000000 N
 088 D000000 Y
 SIGNATURE NICOLE MURPHEY
 TITLE ASSISTANT SECRETARY