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FIRST OPPORTUNITY FUND INC

Form NSAR-A

November 29, 2010

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002 B000000 BOULDER
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002 D010000 80302
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008 D010001 ST. PETER
008 D050001 BARBADOS
008 A000002 ROCKY MOUNTAIN ADVISERS, LLC
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008 D030002 80302
008 A000003 WELLINGTON MANAGEMENT COMPANY, LLP
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008 D020003 MA
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010 A000001 FUND ADMINISTRATIVE SERVICES, LLC
010 B000001 84-1282398
PAGE 2
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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 A000007 HSBC BANK (EGYPT)
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015 C010010 FRANKFURT
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015 B000027 S
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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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SIGNATURE NICOLE MURPHEY
TITLE ASSISTANT SECRETARY