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FIRST OPPORTUNITY FUND INC

Form NSAR-B

May 31, 2011

PAGE 1
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001 A000000 FIRST OPPORTUNITY FUND, INC.
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002 C000000 CO
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008 D050001 BARBADOS
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
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PAGE 2
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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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012 C010001 CANTON
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013 A000001 DELOITTE & TOUCHE LLP
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014 A000001 WELLINGTON MANAGEMENT ADVISERS, INC.
014 B000001 8-68476
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015 C020001 NY
015 C030001 10286
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PAGE 3
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015 C010008 ZURICH
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015 A000009 HONGKONG AND SHANGHAI BANKING CORPORATION
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015 C010009 SEOUL
015 D010009 KOREA
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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 A000022 CITIBANK INTERNATIONAL PLC
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015 D010022 PORTUGAL
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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.
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SIGNATURE NICOLE MURPHEY
TITLE ASSISTANT SECRETARY