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FIRST OPPORTUNITY FUND INC

Form NSAR-A

November 29, 2012

PAGE 1
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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
008 A000001 STEWART WEST INDIES TRADING COMPANY, LTD
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
008 B000003 S
008 C000003 801-15908
008 D010003 BOSTON
008 D020003 MA
008 D030003 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
PAGE 2
012 C010001 CANTON
012 C020001 MA
012 C030001 02021
013 A000001 DELOITTE & TOUCHE LLP
013 B010001 DENVER
013 B020001 CO

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013 B030001 80202
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 CITIBANK NETHERLANDS
015 B000002 S
015 C010002 BRUSSELS
015 D010002 BELGIUM
015 E040002 X
015 A000003 CITIBANK, N.A. (BRAZIL)
015 B000003 S
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015 A000004 UNICREDIT BANK AUSTRIA AG
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015 A000005 NATIONAL AUSTRALIA BANK
015 B000005 S
015 C010005 MELBOURNE
015 D010005 AUSTRALIA
015 E040005 X
015 A000006 CIBC MELLON TRUST COMPANY CANADA
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015 C010006 TORONTO
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015 A000007 HSBC BANK (EGYPT)
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015 C010007 CAIRO
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015 A000008 CREDIT SUISSE AG
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015 C010008 ZURICH
015 D010008 SWITZERLAND
015 E040008 X
015 A000009 HONG KONG AND SHANGHAI BANKING CORPORATION

PAGE 3

015 B000009 S
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015 A000011 DANSKE BANK
015 B000011 S
015 C010011 COPENHAGEN
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015 A000012 BANCO BILBAO VIZCAYA ARGENTARIA
015 B000012 S

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015 C010012 MADRID
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015 A000013 BNP PARIBAS SECURITIES SERVICES
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015 D010014 ENGLAND
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015 B000015 S
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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
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PAGE 4
015 C010019 AMSTERDAM
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015 D010024 THAILAND
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015 B000026 S
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015 D010028 PAKISTAN
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015 A000029 HONG KONG AND SHANGHAI BANKING CORPORATION
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PAGE 5
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020 A000001 BLOOMBERG TRADEBOOK LLC
020 B000001 13-3880286
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020 A000002 ITG, INC.
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020 B000005 22-3660471
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020 A000006 FIG PARTNERS, LLC
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020 A000007 JANNEY MONTGOMERY SCOTT LLC
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020 A000008 JONESTRADING INSTITUTIONAL SERVICES LLC
020 B000008 51-0484896
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020 A000009 DEUTSCHE BANK SECURITIES INC.
020 B000009 13-2730828
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020 A000010 CANTOR FITZGERALD & CO.
020 B000010 13-3680184
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021 000000 47
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 022 D000001 48116
 022 A000002 JP MORGAN PRIME MONEY MARKET FUND
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 PAGE 6
 025 B000002 -
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086 F020000 0
088 A000000 N
088 B000000 N
088 C000000 N
088 D000000 N
SIGNATURE NICOLE MURPHEY
TITLE ASSISTANT TREASURER