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FIRST OPPORTUNITY FUND INC

Form NSAR-A

November 30, 2011

PAGE 1

000 A000000 09/30/2011  
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 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

PAGE 2

010 C010001 BOULDER  
010 C020001 CO  
010 C030001 80302  
010 A000002 ALPS FUND SERVICES, INC.  
010 B000002 84-5730  
010 C010002 DENVER

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010 C020002 CO  
 010 C030002 80203  
 012 A000001 COMPUTERSHARE TRUST COMPANY, NA  
 012 B000001 85-11340  
 012 C010001 CANTON  
 012 C020001 MA  
 012 C030001 02021  
 013 A000001 DELOITTE & TOUCHE LLP  
 013 B010001 DENVER  
 013 B020001 CO  
 013 B030001 80202  
 014 A000001 WELLINGTON MANAGEMENT ADVISERS, INC.  
 014 B000001 8-68476  
 018 000000 Y  
 019 A000000 Y  
 019 B000000 4  
 019 C000000 BOULDERINV  
 020 A000001 PRIVATE PLACEMENT  
 020 C000001 26  
 020 A000002 ENAM SECURITIES PVT. LTD.  
 020 C000002 20  
 020 A000003 MORGAN STANLEY & CO., INC.  
 020 B000003 13-2655998  
 020 C000003 9  
 020 A000004 KNIGHT EQUITY MARKETS, L.P.  
 020 B000004 22-3660471  
 020 C000004 5  
 020 A000005 BLOOMBERG TRADEBOOK LLC  
 020 B000005 13-3880286  
 020 C000005 4  
 020 A000006 SANDLER, O'NEILL & PARTNERS, CORP.  
 020 B000006 13-3481255  
 020 C000006 2  
 020 A000007 KOTAT MAHINDRA, INC. S CORP.  
 020 B000007 13-4014597  
 020 C000007 2  
 020 A000008 BNP PARIBUS SECURITIES CORP.  
 020 B000008 13-3459854  
 020 C000008 2  
 020 A000009 MERRILL LYNCH & CO., INC.  
 020 B000009 13-2740599  
 020 C000009 1  
 020 A000010 STERNE, AGEE & LEECH, INC. INC.  
 020 B000010 63-0463600  
 020 C000010 1  
 PAGE 3  
 021 000000 79  
 022 A000001 DREYFUS TREASURY CASH MANAGEMENT  
 022 C000001 48532  
 022 D000001 43480  
 022 A000002 JP MORGAN PRIME MONEY MARKET FUND  
 022 C000002 12000  
 022 D000002 1600  
 022 A000003 MORGAN STANLEY & CO., INC.  
 022 B000003 13-2655998  
 022 C000003 428  
 022 D000003 0  
 022 A000004 CREDIT SUISSE SECURITES (USA) LLC  
 022 B000004 05-0546650  
 022 C000004 46  
 022 D000004 0  
 022 A000005 GOLDMAN SACHS & CO.

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|     |         |                                   |
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| 022 | B000005 | 13-5108880                        |
| 022 | C000005 | 6                                 |
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| 025 | A000001 | JP MORGAN PRIME MONEY MARKET FUND |
| 025 | C000001 | E                                 |
| 025 | D000001 | 15900                             |
| 025 | A000002 | DREYFUS TREASURY CASH MANAGEMENT  |
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|     | PAGE    | 4                                 |
| 026 | F000000 | N                                 |
| 026 | G010000 | N                                 |
| 026 | G020000 | N                                 |
| 026 | H000000 | N                                 |
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| 028 | A020000 | 0                                 |
| 028 | A030000 | 0                                 |
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| 028 | B020000 | 0                                 |
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| 028 | C020000 | 0                                 |
| 028 | C030000 | 0                                 |
| 028 | C040000 | 0                                 |
| 028 | D010000 | 0                                 |
| 028 | D020000 | 0                                 |
| 028 | D030000 | 0                                 |
| 028 | D040000 | 0                                 |
| 028 | E010000 | 0                                 |
| 028 | E020000 | 0                                 |
| 028 | E030000 | 0                                 |
| 028 | E040000 | 0                                 |
| 028 | F010000 | 0                                 |

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|        |         |       |
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| 028    | F020000 | 0     |
| 028    | F030000 | 0     |
| 028    | F040000 | 0     |
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| 042    | D000000 | 0     |
| 042    | E000000 | 0     |
| 042    | F000000 | 0     |
| 042    | G000000 | 0     |
| PAGE 5 |         |       |
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| 048    | G020000 | 0.000 |
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| 048    | H020000 | 0.000 |
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| 048    | I020000 | 0.000 |
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| 048    | J020000 | 0.000 |
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| 048    | K020000 | 0.000 |
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| 052    | 000000  | N     |
| 053    | A000000 | Y     |
| 053    | B000000 | Y     |
| 053    | C000000 | N     |

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054 A000000 Y  
 054 B000000 Y  
 054 C000000 N  
 054 D000000 N  
 054 E000000 N  
 054 F000000 N  
 054 G000000 Y  
 054 H000000 N  
 054 I000000 N  
 054 J000000 Y  
 054 K000000 N  
 054 L000000 N  
 054 M000000 Y  
 054 N000000 N  
 054 O000000 Y

PAGE 6

055 A000000 N  
 055 B000000 N  
 056 000000 Y  
 057 000000 N  
 058 A000000 N  
 059 000000 Y  
 060 A000000 N  
 060 B000000 N  
 061 000000

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 063 B000000 0.0

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 066 C000000 N  
 066 D000000 N  
 066 E000000 N  
 066 F000000 N  
 066 G000000 Y  
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 068 B000000 N  
 069 000000 N  
 070 A010000 Y  
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 070 B010000 Y  
 070 B020000 N  
 070 C010000 Y  
 070 C020000 N

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|     |         |   |        |
|-----|---------|---|--------|
| 070 | D010000 | Y |        |
| 070 | D020000 | N |        |
| 070 | E010000 | N |        |
| 070 | E020000 | N |        |
| 070 | F010000 | N |        |
|     | PAGE    | 7 |        |
| 070 | F020000 | N |        |
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| 070 | G020000 | N |        |
| 070 | H010000 | N |        |
| 070 | H020000 | N |        |
| 070 | I010000 | Y |        |
| 070 | I020000 | N |        |
| 070 | J010000 | Y |        |
| 070 | J020000 | Y |        |
| 070 | K010000 | Y |        |
| 070 | K020000 | Y |        |
| 070 | L010000 | Y |        |
| 070 | L020000 | Y |        |
| 070 | M010000 | Y |        |
| 070 | M020000 | Y |        |
| 070 | N010000 | Y |        |
| 070 | N020000 | N |        |
| 070 | O010000 | Y |        |
| 070 | O020000 | N |        |
| 070 | P010000 | Y |        |
| 070 | P020000 | N |        |
| 070 | Q010000 | N |        |
| 070 | Q020000 | N |        |
| 070 | R010000 | Y |        |
| 070 | R020000 | N |        |
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| 071 | B000000 |   | 33989  |
| 071 | C000000 |   | 237463 |
| 071 | D000000 |   | 7      |
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| 072 | B000000 |   | 63     |
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| 072 | F000000 |   | 789    |
| 072 | G000000 |   | 292    |
| 072 | H000000 |   | 0      |
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| 072 | P000000 |   | 0      |
| 072 | Q000000 |   | 0      |
| 072 | R000000 |   | 23     |
| 072 | S000000 |   | 15     |
| 072 | T000000 |   | 0      |
| 072 | U000000 |   | 0      |
| 072 | V000000 |   | 0      |
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| 072 | W000000 |   | 36     |
| 072 | X000000 |   | 1251   |
| 072 | Y000000 |   | 0      |
| 072 | Z000000 |   | 8      |

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| 072BB000000   | 0      |
| 072CC010000   | 0      |
| 072CC020000   | 33944  |
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| 074 C000000   | 23441  |
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| 074 E000000   | 1682   |
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| 074 K000000   | 0      |
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| 074 R030000   | 0      |
| 074 R040000   | 78     |
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| 074 T000000   | 238125 |
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| 074 X000000   | 595    |
| 074 Y000000   | 0      |
| 075 A000000   | 0      |
| 075 B000000   | 257251 |
| 076 000000    | 6.04   |
| 077 A000000 Y |        |
| 077 D000000 Y |        |
| 078 000000 N  |        |
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| 086 A020000   | 0      |
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| 086 B020000   | 0      |
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| 086 D010000   | 0      |
| 086 D020000   | 0      |
| 086 E010000   | 0      |
| 086 E020000   | 0      |
| 086 F010000   | 0      |
| 086 F020000   | 0      |
| 088 A000000 N |        |
| 088 B000000 N |        |

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088 C000000 N

088 D000000 N

SIGNATURE NICOLE MURPHEY

TITLE ASSISTANT SECRETARY