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FIRST OPPORTUNITY FUND INC

Form NSAR-B

May 29, 2009

PAGE 1  
000 B000000 03/31/2009  
000 C000000 0000790202  
000 D000000 N  
000 E000000 NF  
000 F000000 Y  
000 G000000 N  
000 H000000 N  
000 I000000 6.1  
000 J000000 U  
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  
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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  
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015 C010003 MELBOURNE  
015 D010003 AUSTRALIA  
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015 A000004 ING BELGIUM SA/NV  
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015 C010004 BRUSSELES  
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015 A000005 CITIBANK, N.A. (BRAZIL)  
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015 A000006 CIBC MELLON TRUST COMPANY CANADA  
015 B000006 S  
015 C010006 TORONTO  
PAGE 2  
015 D010006 CANADA  
015 E040006 X  
015 A000007 HSBC BANK (EGYPT)  
015 B000007 S  
015 C010007 CAIRO  
015 D010007 EGYPT

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015 E040007 X  
015 A000008 CREDIT SUISSE  
015 B000008 S  
015 C010008 ZURICH  
015 D010008 SWITZERLAND  
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015 A000009 THE HONG KONG AND SHANGHAI BANKING CORPORATI  
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015 A000010 BHF-BANK  
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015 C010010 FRANKFURT  
015 D010010 GERMANY  
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015 A000011 DANSKE BANK  
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015 C010011 COPENHAGEN  
015 D010011 DENMARK  
015 E040011 X  
015 A000012 BANCO BILBAO VIZCAYA ARGENTARIA  
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015 C010012 MADRID  
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015 A000013 BNP PARIBAS SECURITIES SERVICES  
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015 A000015 THE HONG KONG AND SHANGHAI BANKING CORPORATIO  
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015 A000016 DEUTSCHE BANK, AG (INDIA)  
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015 C010016 MUMBAI  
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PAGE 3  
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015 A000017 MIZHUO CORPORATE BANK LTD  
015 B000017 S  
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015 A000018 BANCO NACIONAL DE MEXICO (BANAMEX)  
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015 A000019 BNY MELLON ASSET SERVICING BV (NETHERLANDS)  
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015 C010019 AMSTERDAM  
015 D010019 NETHERLANDS  
015 E040019 X

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015 A000020 NATIONAL AUSTRALIA BANK NEW ZEALAND-NATIONAL  
015 B000020 S  
015 C010020 AUCKLAND  
015 D010020 NEW ZEALAND  
015 E040020 X  
015 A000021 BANQUE ET CAISSE D'EPARGNE DE L'ETAT  
015 B000021 S  
015 C010021 LUXEMBOURG  
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015 E040021 X  
015 A000022 BANCO COMERCIAL PROTUGUES  
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015 A000023 DBS BANK LTD  
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015 A000024 SKANDINAVISKA ENSKILDA BANKEN  
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015 A000025 THE HONG KONG AND SHANGHAI BANKING CORPORATIO  
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015 A000026 DEUTSCHE BANK (TURKEY)  
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PAGE 4  
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020 A000001 FRIEDMAN, BILLINGS, RAMSEY & CO., INC.  
020 B000001 52-1630477  
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020 A000002 BANK OF AMERICA SECURITIES LLC  
020 B000002 65-2058405  
020 C000002 57  
020 A000003 KNIGHT EQUITY MARKETS, L.P.  
020 B000003 22-3660471  
020 C000003 53  
020 A000004 SANDLER O'NEIL & PARTNERS, L.P.  
020 B000004 13-3481277  
020 C000004 36  
020 A000005 KEEFE, BRUYETTE & WOODS, INC.  
020 B000005 13-1964616  
020 C000005 35  
020 A000006 MERRILL LYNCH & CO., INC.  
020 B000006 12-5674085  
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020 A000007 STERNE, AGEE & LEACH, INC.  
020 B000007 63-0463600  
020 C000007 28  
020 A000008 STIFEL, NICOLAUS & CO, INC  
020 B000008 43-0538770

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020 C000008 23  
 020 A000009 LIQUIDNET, INC.  
 020 B000009 13-4095933  
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 020 A000010 UBS FINANCIAL SERVICES INC.  
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 021 000000 556  
 022 A000001 DEUTSCHE BANK SECURITIES, INC.  
 022 B000001 13-2730828  
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 022 B000002 04-3464336  
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 022 A000003 MORGAN STANLEY & CO., INC.  
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 022 A000004 GOLDMAN SACHS & CO.  
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 022 A000005 BANK OF AMERICA SECURITIES LLC

PAGE 5

022 B000005 65-2058405  
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 022 A000006 MERRILL LYNCH & CO.  
 022 B000006 12-5674085  
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 022 A000007 JP MORGAN CHASE  
 022 B000007 72-1091384  
 022 C000007 7287  
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 022 A000008 CITIGROUP  
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 022 A000009 KEEFE, BRUYETTE & WOODS, INC.  
 022 B000009 13-1964616  
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 022 A000010 LEHMAN BROTHERS, INC.  
 022 B000010 13-2518466  
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 025 A000001 GOLDMAN & SACHS & CO.  
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080 A000000	ST. PAUL MERCURY INSURANCE COMPANY
080 C000000	2625
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086 D020000	0
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086 F020000	0

SIGNATURE	NICOLE MURPHEY
TITLE	ASSISTANT SECRETARY