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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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005 000000 N
006 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
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015 E040002 X
015 A000003 NATIONAL AUSTRALIA BANK
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015 C010003 MELBOURNE
015 D010003 AUSTRALIA
015 E040003 X
015 A000004 ING BELGIUM SA/NV
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015 C010004 BRUSSELES
015 D010004 BELGIUM
015 E040004 X
015 A000005 CITIBANK, N.A. (BRAZIL)
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015 C010005 SAO PAULO
015 D010005 BRAZIL
015 E040005 X
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
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015 C010008 ZURICH
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015 E040008 X
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015 B000009 S
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015 E040009 X
015 A000010 BHF-BANK
015 B000010 S
015 C010010 FRANKFURT
015 D010010 GERMANY
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015 A000011 DANSKE BANK
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015 C010011 COPENHAGEN
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015 A000012 BANCO BILBAO VIZCAYA ARGENTARIA
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015 C010012 MADRID
015 D010012 SPAIN
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015 A000013 BNP PARIBAS SECURITIES SERVICES
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015 C010013 PARIS
015 D010013 FRANCE
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015 D010014 UNITED KINGDOM
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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 D010016 INDIA
PAGE 3
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015 A000017 MIZHUO CORPORATE BANK LTD
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015 D010017 JAPAN
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015 D010018 MEXICO
015 E040018 X
015 A000019 BNY MELLON ASSET SERVICING BV (NETHERLANDS)
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015 D010019 NETHERLANDS
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015 A000020 NATIONAL AUSTRALIA BANK NEW ZEALAND-NATIONAL
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015 D010020 NEW ZEALAND
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015 A000024 SKANDINAVISKA ENSKILDA BANKEN
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015 A000026 DEUTSCHE BANK (TURKEY)
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PAGE 4
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020 A000002 BANK OF AMERICA SECURITIES LLC
020 B000002 65-2058405
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020 A000007 STERNE, AGEE & LEACH, INC.
020 B000007 63-0463600
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020 A000008 STIFEL, NICOLAUS & CO, INC
020 B000008 43-0538770

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020 C000008 23
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 020 A000010 UBS FINANCIAL SERVICES INC.
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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 D000007 1285
 022 A000008 CITIGROUP
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 022 C000008 5000
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086 D020000 0
086 E010000 0
086 E020000 0
086 F010000 0
086 F020000 0

SIGNATURE NICOLE MURPHEY
TITLE ASSISTANT SECRETARY