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FIRST OPPORTUNITY FUND INC

Form NSAR-B

May 30, 2012

PAGE 1
000 B000000 03/31/2012
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
015 C010003 SAO PAULO
015 D010003 BRAZIL
015 E040003 X
015 A000004 UNICREDIT BANK AUSTRIA AG
015 B000004 S
015 C010004 VIENNA
015 D010004 AUSTRIA
015 E040004 X
015 A000005 NATIONAL AUSTRALIA BANK
015 B000005 S
015 C010005 MELBOURNE
015 D010005 AUSTRALIA
015 E040005 X
015 A000006 CIBC MELLON TRUST COMPANY CANADA
015 B000006 S
015 C010006 TORONTO
015 D010006 CANADA
015 E040006 X
015 A000007 HSBC BANK (EGYPT)
015 B000007 S
015 C010007 CAIRO
015 D010007 EGYPT
015 E040007 X
015 A000008 CREDIT SUISSE AG
015 B000008 S
015 C010008 ZURICH
015 D010008 SWITZERLAND
015 E040008 X
015 A000009 HONG KONG AND SHANGHAI BANKING CORPORATION
PAGE 3
015 B000009 S
015 C010009 SEOUL
015 D010009 KOREA
015 E040009 X
015 A000010 BNY MELLON ASSET SERVICING GMBH
015 B000010 S
015 C010010 FRANKFURT
015 D010010 GERMANY
015 E040010 X
015 A000011 DANSKE BANK
015 B000011 S
015 C010011 COPENHAGEN
015 D010011 DENMARK
015 E040011 X
015 A000012 BANCO BILBAO VIZCAYA ARGENTARIA
015 B000012 S

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015 C010012 MADRID
015 D010012 SPAIN
015 E040012 X
015 A000013 BNP PARIBAS SECURITIES SERVICES
015 B000013 S
015 C010013 PARIS
015 D010013 FRANCE
015 E040013 X
015 A000014 BANK OF NEW YORK, LONDON
015 B000014 S
015 C010014 LONDON
015 D010014 ENGLAND
015 E040014 X
015 A000015 HONG KONG AND SHANGHAI BANKING CORPORATION
015 B000015 S
015 C010015 HONG KONG
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
015 B000017 S
015 C010017 TOKYO
015 D010017 JAPAN
015 E040017 X
015 A000018 BANCO NACIONAL DE MEXICO (BANAMEX)
015 B000018 S
015 C010018 MEXICO CITY
015 D010018 MEXICO
015 E040018 X
015 A000019 BNY MELLON ASSET SERVICING BV (NETHERLANDS)
015 B000019 S
PAGE 4
015 C010019 AMSTERDAM
015 D010019 NETHERLANDS
015 E040019 X
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
015 D010021 LUXEMBOURG
015 E040021 X
015 A000022 DBS BANK LTD
015 B000022 S
015 C010022 SINGAPORE
015 D010022 SINGAPORE
015 E040022 X
015 A000023 SKANDINAVISKA ENSKILDA BANKEN
015 B000023 S
015 C010023 STOCKHOLM
015 D010023 SWEDEN
015 E040023 X
015 A000024 HONG KONG AND SHANGHAI BANKING CORPORATION
015 B000024 S
015 C010024 BANGKOK

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015 D010024 THAILAND
015 E040024 X
015 A000025 DEUTSCHE BANK (TURKEY)
015 B000025 S
015 C010025 ISTANBUL
015 D010025 TURKEY
015 E040025 X
015 A000026 HONG KONG AND SHANGHAI BANKING CORPORATION
015 B000026 S
015 C010026 JAKARTA
015 D010026 INDONESIA
015 E040026 X
015 A000027 DNB NOR BANK ASA
015 B000027 S
015 C010027 OSLO
015 D010027 NORWAY
015 E040027 X
015 A000028 DEUTSCHE BANK AG
015 B000028 S
015 C010028 KARACHI
015 D010028 PAKISTAN
015 E040028 X
015 A000029 HONG KONG AND SHANGHAI BANKING CORPORATION
015 B000029 S
015 C010029 COLOMBO
PAGE 5
015 D010029 SRI LANKA
015 E040029 X
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 10
020 A000004 KNIGHT EQUITY MARKETS, L.P.
020 B000004 22-3660471
020 C000004 6
020 A000005 BLOOMBERG TRADEBOOK LLC
020 B000005 13-3880286
020 C000005 5
020 A000006 SANDLER, O'NEILL & PARTNERS, CORP.
020 B000006 13-3481255
020 C000006 8
020 A000007 KOTAK MAHINDRA, INC. S CORP.
020 B000007 13-4014597
020 C000007 2
020 A000008 BNP PARIBUS SECURITIES CORP.
020 B000008 13-3459854
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020 A000009 UBS FINANCIAL SERVICES, INC.
020 B000009 13-2638166
020 C000009 1
020 A000010 KEEFE, BRUYETTE & WOODS, INC.
020 B000010 13-1964616
020 C000010 2
021 000000 90
022 A000001 DREYFUS TREASURY CASH MANAGEMENT

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022 B000001 -
 022 C000001 67101
 022 D000001 53078
 022 A000002 JP MORGAN PRIME MONEY MARKET FUND
 022 B000002 -
 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

PAGE 6

022 A000005 GOLDMAN SACHS & CO.
 022 B000005 13-5108880
 022 C000005 6
 022 D000005 0
 022 A000006 SANDLER, O'NEILL & PARTNERS, CORP.
 022 B000006 13-3481255
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 022 D000006 270
 023 C000000 79581
 023 D000000 54948

024 000000 Y
 025 A000001 JP MORGAN PRIME MONEY MARKET FUND
 025 B000001 -
 025 C000001 E
 025 D000001 15900
 025 A000002 DREYFUS TREASURY CASH MANAGEMENT
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 025 D000002 16512
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 026 B000000 Y
 026 C000000 N
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 026 E000000 N
 026 F000000 N
 026 G010000 N
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 045 000000 Y
 046 000000 Y
 047 000000 Y
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| 077 A000000 | Y |
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| 077 C000000 | Y |

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077 D000000 N
077 Q020000 Y
078 000000 Y
080 A000000 ST PAUL FIRE AND MARINE
080 C000000 2625
081 A000000 Y
081 B000000 3
082 A000000 N
083 A000000 N
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086 A010000 0
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086 B020000 0
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086 E020000 0
086 F010000 0
086 F020000 0
088 A000000 N
088 B000000 N
088 C000000 N
PAGE 11
088 D000000 N
SIGNATURE NICOLE MURPHEY
TITLE ASSISTANT TREASURER