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FIRST OPPORTUNITY FUND INC

Form NSAR-A

November 25, 2009

PAGE 1
000 A000000 09/30/2009
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
004 000000 N
005 000000 N
006 000000 N
007 A000000 N
007 B000000 0
020 A000001 BANK OF AMERICA NA
020 B000001 94-1687665
020 C000001 58
020 A000002 KNIGHT EQUITY MARKETS, L.P.
020 B000002 22-3660471
020 C000002 44
020 A000003 MORGAN STANLEY & CO., INCORPORATED
020 B000003 13-2655998
020 C000003 42
020 A000004 UBS FINANCIAL SERVICES INC.
020 B000004 13-2638166
020 C000004 31
020 A000005 GOLDMAN SACHS & CO
020 B000005 13-5108880
020 C000005 19
020 A000006 KEEFE, BRUYETTE & WOODS, INC.
020 B000006 13-1964616
020 C000006 17
020 A000007 FRIEDMAN, BILLINGS, RAMSEY & CO, INC
020 B000007 52-1630477
020 C000007 17
020 A000008 CREDIT SUISSE CAPITAL LLC
020 B000008 13-4097003
020 C000008 15
020 A000009 SANDLER, O'NEILL & PARTNERS, L.P.
020 B000009 13-3481277
020 C000009 14
020 A000010 JP MORGAN CHASE & CO.
020 B000010 13-2624428
PAGE 2
020 C000010 13
021 000000 400
022 A000001 DEUTSCHE BANK SECURITIES, INC.
022 B000001 13-2730828
022 C000001 2010464
022 D000001 2819

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022 A000002 MORGAN STANLEY & CO., INCORPORATED
022 B000002 13-2655998
022 C000002 21146
022 D000002 82
022 A000003 JP MORGAN CHASE & CO.
022 B000003 13-2624428
022 C000003 14856
022 D000003 175
022 A000004 BANK OF AMERICA NA
022 B000004 94-1687665
022 C000004 12234
022 D000004 2
022 A000005 CREDIT SUISSE CAPITAL LLC
022 B000005 13-4097003
022 C000005 9864
022 D000005 1567
022 A000006 UBS FINANCIAL SERVICES INC.
022 B000006 13-2638166
022 C000006 9600
022 D000006 0
022 A000007 GOLDMAN SACHS & CO
022 B000007 13-5108880
022 C000007 8381
022 D000007 927
022 A000008 SUNTRUST ROBINSON HUMPHREY, INC.
022 B000008 62-0871146
022 C000008 9152
022 D000008 0
022 A000009 KEEFE, BRUYETTE & WOODS, INC.
022 B000009 13-1964616
022 C000009 7400
022 D000009 1524
022 A000010 RBC CAPITAL MARKETS CORP.
022 B000010 13-5033225
022 C000010 7220
022 D000010 0
023 C000000 2140269
023 D000000 16783
024 000000 Y
025 A000001 BANK OF AMERICA NA
025 B000001 94-1687665
025 C000001 E
025 D000001 6387
025 A000002 UBS FINANCIAL SERVICES INC.
025 B000002 13-2638166
PAGE 3
025 C000002 E
025 D000002 9002
025 A000003 GOLDMAN SACHS & CO
025 B000003 13-5108880
025 C000003 E
025 D000003 18435
025 A000004 SUNTRUST ROBINSON HUMPHREY, INC.
025 B000004 62-0871146
025 C000004 E
025 D000004 5288
025 D000005 0
025 D000006 0
025 D000007 0
025 D000008 0
055 A000000 N
055 B000000 N

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| | | | |
|-----|---------|---|-----|
| 056 | 000000 | Y | |
| 057 | 000000 | N | |
| 058 | A000000 | N | |
| 059 | 000000 | Y | |
| 060 | A000000 | N | |
| 060 | B000000 | N | |
| 061 | 000000 | | 0 |
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| 062 | D000000 | | 0.0 |
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| 062 | H000000 | | 0.0 |
| 062 | I000000 | | 0.0 |
| 062 | J000000 | | 0.0 |
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| 062 | L000000 | | 0.0 |
| 062 | M000000 | | 0.0 |
| 062 | N000000 | | 0.0 |
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| 062 | P000000 | | 0.0 |
| 062 | Q000000 | | 0.0 |
| 062 | R000000 | | 0.0 |
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| 070 | A020000 | Y | |
| 070 | B010000 | Y | |
| 070 | B020000 | N | |
| 070 | C010000 | Y | |
| 070 | C020000 | N | |
| 070 | D010000 | Y | |
| 070 | D020000 | N | |
| 070 | E010000 | N | |
| 070 | E020000 | N | |
| | PAGE | 4 | |
| 070 | F010000 | N | |
| 070 | F020000 | N | |
| 070 | G010000 | Y | |
| 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 | N | |
| 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 A000000 | 156049 |
| 071 B000000 | 136656 |
| 071 C000000 | 175655 |
| 071 D000000 | 78 |
| 072 A000000 | 6 |
| 072 B000000 | 269 |
| 072 C000000 | 1922 |
| 072 D000000 | 0 |
| 072 E000000 | -1186 |
| 072 F000000 | 1044 |
| 072 G000000 | 268 |
| 072 H000000 | 0 |
| 072 I000000 | 9 |
| 072 J000000 | 20 |
| 072 K000000 | 0 |
| 072 L000000 | 35 |
| 072 M000000 | 47 |
| 072 N000000 | 0 |
| 072 O000000 | 0 |
| 072 P000000 | 0 |
| 072 Q000000 | 0 |
| 072 R000000 | 21 |
| 072 S000000 | 118 |
| 072 T000000 | 0 |
| 072 U000000 | 0 |
| PAGE 5 | |
| 072 V000000 | 0 |
| 072 W000000 | 65 |
| 072 X000000 | 1627 |
| 072 Y000000 | 0 |
| 072 Z000000 | -622 |
| 072AA000000 | 0 |
| 072BB000000 | 2536 |
| 072CC010000 | 59610 |
| 072CC020000 | 0 |
| 072DD010000 | 0 |
| 072DD020000 | 0 |
| 072EE000000 | 0 |
| 073 A010000 | 0.0000 |
| 073 A020000 | 0.0000 |
| 073 B000000 | 0.0000 |
| 073 C000000 | 0.0000 |
| 074 A000000 | 239 |
| 074 B000000 | 12500 |
| 074 C000000 | 0 |
| 074 D000000 | 774 |
| 074 E000000 | 1728 |
| 074 F000000 | 203074 |
| 074 G000000 | 0 |
| 074 H000000 | 0 |
| 074 I000000 | 327 |
| 074 J000000 | 3176 |
| 074 K000000 | 0 |
| 074 L000000 | 444 |
| 074 M000000 | 286 |
| 074 N000000 | 222548 |
| 074 O000000 | 1590 |
| 074 P000000 | 565 |
| 074 Q000000 | 0 |
| 074 R010000 | 0 |
| 074 R020000 | 0 |
| 074 R030000 | 0 |

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| | |
|-------------|--------|
| 074 R040000 | 650 |
| 074 S000000 | 0 |
| 074 T000000 | 219743 |
| 074 U010000 | 28739 |
| 074 U020000 | 0 |
| 074 V010000 | 7.65 |
| 074 V020000 | 0.00 |
| 074 W000000 | 0.0000 |
| 074 X000000 | 696 |
| 074 Y000000 | 0 |
| 075 A000000 | 0 |
| 075 B000000 | 193540 |
| 076 000000 | 6.40 |
| 077 A000000 | N |
| 078 000000 | N |

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| | |
|-------------|---|
| 086 A010000 | 0 |
| 086 A020000 | 0 |
| 086 B010000 | 0 |
| 086 B020000 | 0 |
| 086 C010000 | 0 |
| 086 C020000 | 0 |
| 086 D010000 | 0 |
| 086 D020000 | 0 |
| 086 E010000 | 0 |
| 086 E020000 | 0 |
| 086 F010000 | 0 |
| 086 F020000 | 0 |

SIGNATURE NICOLE MURPHEY
TITLE ASSISTANT SECRETARY