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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  
020 C000008 2  
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  
 022 C000006 0  
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 023 C000000 79581  
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024 000000 Y  
 025 A000001 JP MORGAN PRIME MONEY MARKET FUND  
 025 B000001 -  
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 025 A000002 DREYFUS TREASURY CASH MANAGEMENT  
 025 B000002 -  
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 025 D000002 16512

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076 000000	7.05
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077 C000000	Y



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077 D000000 N  
077 Q020000 Y  
078 000000 Y  
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081 A000000 Y  
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088 B000000 N  
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088 D000000 N  
SIGNATURE NICOLE MURPHEY  
TITLE ASSISTANT TREASURER