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FIRST OPPORTUNITY FUND INC

Form NSAR-A

November 25, 2009

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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
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001 A000000 FIRST OPPORTUNITY FUND, INC.
001 B000000 811-4605
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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
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020 A000007 FRIEDMAN, BILLINGS, RAMSEY & CO, INC
020 B000007 52-1630477
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020 A000008 CREDIT SUISSE CAPITAL LLC
020 B000008 13-4097003
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020 A000009 SANDLER, O'NEILL & PARTNERS, L.P.
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020 A000010 JP MORGAN CHASE & CO.
020 B000010 13-2624428

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020 C000010 13
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022 A000001 DEUTSCHE BANK SECURITIES, INC.
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022 A000002 MORGAN STANLEY & CO., INCORPORATED
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 PAGE 3
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086	F010000	0
086	F020000	0

SIGNATURE	NICOLE MURPHEY
TITLE	ASSISTANT SECRETARY