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FIRST OPPORTUNITY FUND INC

Form NSAR-A

November 25, 2009

PAGE 1
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000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
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020 B000003 13-2655998
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020 A000006 KEEFE, BRUYETTE & WOODS, INC.
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020 A000007 FRIEDMAN, BILLINGS, RAMSEY & CO, INC
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020 A000008 CREDIT SUISSE CAPITAL LLC
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020 A000010 JP MORGAN CHASE & CO.
020 B000010 13-2624428
PAGE 2
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022 A000001 DEUTSCHE BANK SECURITIES, INC.
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022 A000002 MORGAN STANLEY & CO., INCORPORATED
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SIGNATURE NICOLE MURPHEY
TITLE ASSISTANT SECRETARY