

Edgar Filing: FIRST OPPORTUNITY FUND INC - Form NSAR-B

FIRST OPPORTUNITY FUND INC

Form NSAR-B

May 31, 2011

PAGE 1
000 B000000 03/31/2011
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
007 C010100 1
007 C010200 2
007 C010300 3
007 C010400 4
007 C010500 5
007 C010600 6
007 C010700 7
007 C010800 8
007 C010900 9
007 C011000 10
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
PAGE 2
010 C010001 BOULDER
010 C020001 CO
010 C030001 80302
010 A000002 ALPS FUND SERVICES, INC.
010 B000002 84-5730
010 C010002 DENVER

Edgar Filing: FIRST OPPORTUNITY FUND INC - Form NSAR-B

010 C020002 CO
010 C030002 80203
012 A000001 COMPUTERSHARE TRUST COMPANY, NA
012 B000001 85-11340
012 C010001 CANTON
012 C020001 MA
012 C030001 02021
013 A000001 DELOITTE & TOUCHE LLP
013 B010001 DENVER
013 B020001 CO
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 UNICREDIT BANK AUSTRIA AG
015 B000002 S
015 C010002 VIENNA
015 D010002 AUSTRIA
015 E040002 X
015 A000003 NATIONAL AUSTRALIA BANK
015 B000003 S
015 C010003 MELBOURNE
015 D010003 AUSTRALIA
015 E040003 X
015 A000004 CITIBANK NETHERLANDS
015 B000004 S
015 C010004 BRUSSELS
015 D010004 BELGIUM
015 E040004 X
015 A000005 CITIBANK, N.A. (BRAZIL)
015 B000005 S
015 C010005 SAO PAULO
015 D010005 BRAZIL
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)
PAGE 3
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 HONGKONG AND SHANGHAI BANKING CORPORATION
015 B000009 S
015 C010009 SEOUL
015 D010009 KOREA
015 E040009 X
015 A000010 BNY MELLON ASSET SERVICING GMBH
015 B000010 S

Edgar Filing: FIRST OPPORTUNITY FUND INC - Form NSAR-B

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
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 HONGKONG 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
PAGE 4
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
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 CITIBANK INTERNATIONAL PLC
015 B000022 S
015 C010022 LISBON

Edgar Filing: FIRST OPPORTUNITY FUND INC - Form NSAR-B

015 D010022 PORTUGAL
015 E040022 X
015 A000023 DBS BANK LTD
015 B000023 S
015 C010023 SINGAPORE
015 D010023 SINGAPORE
015 E040023 X
015 A000024 SKANDINAVISKA ENSKILDA BANKEN
015 B000024 S
015 C010024 STOCKHOLM
015 D010024 SWEDEN
015 E040024 X
015 A000025 HONGKONG AND SHANGHAI BANKING CORPORATION
015 B000025 S
015 C010025 BANGKOK
015 D010025 THAILAND
015 E040025 X
015 A000026 DEUTSCHE BANK (TURKEY)
015 B000026 S
015 C010026 ISTANBUL
015 D010026 TURKEY
015 E040026 X
015 A000027 HONGKONG AND SHANGHAI BANKING CORPORATION
015 B000027 S
015 C010027 JAKARTA
 PAGE 5
015 D010027 INDONESIA
015 E040027 X
015 A000028 DNB NOR BANK ASA
015 B000028 S
015 C010028 OSLO
015 D010028 NORWAY
015 E040028 X
015 A000029 DEUTSCHE BANK AG
015 B000029 S
015 C010029 KARACHI
015 D010029 PAKISTAN
015 E040029 X
015 A000030 HONGKONG AND SHANGHAI BANKING CORPORATION
015 B000030 S
015 C010030 COLOMBO
015 D010030 SRI LANKA
015 E040030 X
018 000000 Y
019 A000000 Y
019 B000000 4
019 C000000 BOULDERINV
020 A000001 KNIGHT EQUITY MARKETS, L.P.
020 B000001 22-3660471
020 C000001 43
020 A000002 MORGAN STANLEY & CO., INC.
020 B000002 13-2655998
020 C000002 38
020 A000003 KEEFE, BRUYETTE & WOODS, INC.
020 B000003 13-1964616
020 C000003 31
020 A000004 FRIEDMAN, BILLINGS, RAMSEY & CO, INC.
020 B000004 52-1630477
020 C000004 29
020 A000005 UBS FINANCIAL SERVICES INC.
020 B000005 13-2638166
020 C000005 18

Edgar Filing: FIRST OPPORTUNITY FUND INC - Form NSAR-B

020 A000006 MERRILL LYNCH & CO., INC.
020 B000006 13-2740599
020 C000006 18
020 A000007 GOLDMAN SACHS GROUP, INC.
020 B000007 13-5108880
020 C000007 15
020 A000008 JP MORGAN CHASE & CO.
020 B000008 13-2624428
020 C000008 13
020 A000009 COWAN & CO. LLC
020 B000009 38-3698933
020 C000009 12
020 A000010 INVESTMENT TECHNOLOGY GROUP, INC.
020 B000010 13-3757717
020 C000010 12
PAGE 6
021 000000 339
022 A000001 DREYFUS TREASURY CASH MANAGEMENT
022 C000001 174844
022 D000001 172353
022 A000002 DEUTSCHE BANK SECURITIES, INC.
022 B000002 13-2730828
022 C000002 103406
022 D000002 2830
022 A000003 CREDIT SUISSE SECURITIES (USA) LLC
022 B000003 05-0546650
022 C000003 91081
022 D000003 2375
022 A000004 JP MORGAN PRIME MONEY MARKET FUND
022 C000004 29000
022 D000004 23500
022 A000005 JP MORGAN CHASE & CO.
022 B000005 13-2624428
022 C000005 22094
022 D000005 3490
022 A000006 MORGAN STANLEY & CO., INC.
022 B000006 13-2655998
022 C000006 5082
022 D000006 3751
022 A000007 UBS FINANCIAL SERVICES INC.
022 B000007 13-2638166
022 C000007 3628
022 D000007 1917
022 A000008 BARCLAYS CAPITAL, INC.
022 B000008 06-1031656
022 C000008 3991
022 D000008 1336
022 A000009 ROYAL BANK SCOTLAND
022 C000009 111
022 D000009 2450
022 A000010 RBC CAPITAL MARKETS CORP.
022 B000010 13-5033225
022 C000010 2503
022 D000010 29
023 C000000 445222
023 D000000 217375
024 000000 Y
025 A000001 JP MORGAN PRIME MONEY MARKET FUND
025 C000001 E
025 D000001 5500
025 A000002 DREYFUS TREASURY CASH MANAGEMENT
025 C000002 E

Edgar Filing: FIRST OPPORTUNITY FUND INC - Form NSAR-B

| | | | |
|-----|---------|--------|--|
| 025 | D000002 | 2490 | |
| 025 | A000003 | DELETE | |
| 025 | D000003 | 0 | |
| 025 | A000004 | DELETE | |
| 025 | D000004 | 0 | |
| | PAGE | 7 | |
| 025 | D000005 | 0 | |
| 025 | D000006 | 0 | |
| 025 | D000007 | 0 | |
| 025 | D000008 | 0 | |
| 026 | A000000 | N | |
| 026 | B000000 | Y | |
| 026 | C000000 | N | |
| 026 | D000000 | Y | |
| 026 | E000000 | N | |
| 026 | F000000 | N | |
| 026 | G010000 | N | |
| 026 | G020000 | N | |
| 026 | H000000 | N | |
| 027 | 000000 | N | |
| 028 | A010000 | 0 | |
| 028 | A020000 | 0 | |
| 028 | A030000 | 0 | |
| 028 | A040000 | 0 | |
| 028 | B010000 | 0 | |
| 028 | B020000 | 0 | |
| 028 | B030000 | 0 | |
| 028 | B040000 | 0 | |
| 028 | C010000 | 0 | |
| 028 | C020000 | 0 | |
| 028 | C030000 | 0 | |
| 028 | C040000 | 0 | |
| 028 | D010000 | 0 | |
| 028 | D020000 | 0 | |
| 028 | D030000 | 0 | |
| 028 | D040000 | 0 | |
| 028 | E010000 | 0 | |
| 028 | E020000 | 0 | |
| 028 | E030000 | 0 | |
| 028 | E040000 | 0 | |
| 028 | F010000 | 0 | |
| 028 | F020000 | 0 | |
| 028 | F030000 | 0 | |
| 028 | F040000 | 0 | |
| 028 | G010000 | 0 | |
| 028 | G020000 | 0 | |
| 028 | G030000 | 0 | |
| 028 | G040000 | 0 | |
| 028 | H000000 | 0 | |
| 030 | A000000 | 0 | |
| 030 | B000000 | 0.00 | |
| 030 | C000000 | 0.00 | |
| 031 | A000000 | 0 | |
| 031 | B000000 | 0 | |
| 032 | 000000 | 0 | |
| 033 | 000000 | 0 | |
| 035 | 000000 | 0 | |
| | PAGE | 8 | |
| 036 | B000000 | 0 | |
| 038 | 000000 | 0 | |
| 042 | A000000 | 0 | |
| 042 | B000000 | 0 | |

Edgar Filing: FIRST OPPORTUNITY FUND INC - Form NSAR-B

042 C000000 0
 042 D000000 0
 042 E000000 0
 042 F000000 0
 042 G000000 0
 042 H000000 0
 043 000000 0
 044 000000 0
 045 000000 Y
 046 000000 Y
 047 000000 Y
 048 000000 1.250
 048 A010000 0
 048 A020000 0.000
 048 B010000 0
 048 B020000 0.000
 048 C010000 0
 048 C020000 0.000
 048 D010000 0
 048 D020000 0.000
 048 E010000 0
 048 E020000 0.000
 048 F010000 0
 048 F020000 0.000
 048 G010000 0
 048 G020000 0.000
 048 H010000 0
 048 H020000 0.000
 048 I010000 0
 048 I020000 0.000
 048 J010000 0
 048 J020000 0.000
 048 K010000 0
 048 K020000 0.000
 049 000000 N
 050 000000 N
 051 000000 N
 052 000000 N
 053 A000000 Y
 053 B000000 Y
 053 C000000 N
 054 A000000 Y
 054 B000000 Y
 054 C000000 N
 054 D000000 N
 054 E000000 N
 054 F000000 N
 PAGE 9
 054 G000000 Y
 054 H000000 N
 054 I000000 N
 054 J000000 Y
 054 K000000 N
 054 L000000 N
 054 M000000 Y
 054 N000000 N
 054 O000000 Y
 055 A000000 N
 055 B000000 N
 056 000000 Y
 057 000000 N
 058 A000000 N

Edgar Filing: FIRST OPPORTUNITY FUND INC - Form NSAR-B

059 000000 Y
 060 A000000 N
 060 B000000 N
 061 000000 0
 062 A000000 N
 062 B000000 0.0
 062 C000000 0.0
 062 D000000 0.0
 062 E000000 0.0
 062 F000000 0.0
 062 G000000 0.0
 062 H000000 0.0
 062 I000000 0.0
 062 J000000 0.0
 062 K000000 0.0
 062 L000000 0.0
 062 M000000 0.0
 062 N000000 0.0
 062 O000000 0.0
 062 P000000 0.0
 062 Q000000 0.0
 062 R000000 0.0
 063 A000000 0
 063 B000000 0.0
 066 A000000 Y
 066 B000000 N
 066 C000000 N
 066 D000000 N
 066 E000000 N
 066 F000000 N
 066 G000000 Y
 067 000000 N
 068 A000000 N
 068 B000000 N
 069 000000 N
 070 A010000 Y
 070 A020000 Y
 PAGE 10
 070 B010000 Y
 070 B020000 N
 070 C010000 Y
 070 C020000 N
 070 D010000 Y
 070 D020000 N
 070 E010000 N
 070 E020000 N
 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 Y
 070 L010000 Y
 070 L020000 Y
 070 M010000 Y
 070 M020000 Y

Edgar Filing: FIRST OPPORTUNITY FUND INC - Form NSAR-B

| | | | |
|-----|----------|----|--------|
| 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 | |
| 071 | A000000 | | 225828 |
| 071 | B000000 | | 227876 |
| 071 | C000000 | | 232874 |
| 071 | D000000 | | 97 |
| 072 | A000000 | 12 | |
| 072 | B000000 | | 117 |
| 072 | C000000 | | 2416 |
| 072 | D000000 | | 0 |
| 072 | E000000 | | 0 |
| 072 | F000000 | | 1989 |
| 072 | G000000 | | 568 |
| 072 | H000000 | | 0 |
| 072 | I000000 | | 25 |
| 072 | J000000 | | 78 |
| 072 | K000000 | | 0 |
| 072 | L000000 | | 59 |
| 072 | M000000 | | 77 |
| | PAGE | 11 | |
| 072 | N000000 | | 0 |
| 072 | O000000 | | 0 |
| 072 | P000000 | | 0 |
| 072 | Q000000 | | 0 |
| 072 | R000000 | | 43 |
| 072 | S000000 | | 60 |
| 072 | T000000 | | 0 |
| 072 | U000000 | | 0 |
| 072 | V000000 | | 0 |
| 072 | W000000 | | 101 |
| 072 | X000000 | | 3000 |
| 072 | Y000000 | | 0 |
| 072 | Z000000 | | -467 |
| 072 | AA000000 | | 967 |
| 072 | BB000000 | | 0 |
| 072 | CC010000 | | 28945 |
| 072 | CC020000 | | 0 |
| 072 | DD010000 | | 0 |
| 072 | DD020000 | | 0 |
| 072 | EE000000 | | 0 |
| 073 | A010000 | | 0.0000 |
| 073 | A020000 | | 0.0000 |
| 073 | B000000 | | 0.0000 |
| 073 | C000000 | | 0.0000 |
| 074 | A000000 | | 15 |
| 074 | B000000 | | 0 |
| 074 | C000000 | | 7990 |
| 074 | D000000 | | 1086 |
| 074 | E000000 | | 1804 |
| 074 | F000000 | | 119451 |
| 074 | G000000 | | 0 |
| 074 | H000000 | | 0 |
| 074 | I000000 | | 136749 |
| 074 | J000000 | | 0 |

Edgar Filing: FIRST OPPORTUNITY FUND INC - Form NSAR-B

| | | |
|-----------|---------------------|---------------------------------------|
| 074 | K000000 | 0 |
| 074 | L000000 | 164 |
| 074 | M000000 | 404 |
| 074 | N000000 | 267663 |
| 074 | O000000 | 2977 |
| 074 | P000000 | 201 |
| 074 | Q000000 | 0 |
| 074 | R010000 | 0 |
| 074 | R020000 | 0 |
| 074 | R030000 | 0 |
| 074 | R040000 | 468 |
| 074 | S000000 | 0 |
| 074 | T000000 | 264017 |
| 074 | U010000 | 28739 |
| 074 | U020000 | 0 |
| 074 | V010000 | 9.19 |
| 074 | V020000 | 0.00 |
| | PAGE | 12 |
| 074 | W000000 | 0.0000 |
| 074 | X000000 | 616 |
| 074 | Y000000 | 0 |
| 075 | A000000 | 0 |
| 075 | B000000 | 242912 |
| 076 | 000000 | 7.25 |
| 077 | A000000 | Y |
| 077 | B000000 | Y |
| 077 | C000000 | Y |
| 077 | Q010000 | Y |
| 078 | 000000 | N |
| 080 | A000000 | ST PAUL FIRE AND MARINE INSURANCE CO. |
| 080 | C000000 | 2625 |
| 081 | A000000 | Y |
| 081 | B000000 | 3 |
| 082 | A000000 | N |
| 082 | B000000 | 0 |
| 083 | A000000 | N |
| 083 | B000000 | 0 |
| 084 | A000000 | N |
| 084 | B000000 | 0 |
| 085 | A000000 | Y |
| 085 | B000000 | N |
| 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 |
| 088 | A000000 | N |
| 088 | B000000 | N |
| 088 | C000000 | N |
| 088 | D000000 | N |
| SIGNATURE | NICOLE MURPHEY | |
| TITLE | ASSISTANT SECRETARY | |