

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

FIRST OPPORTUNITY FUND INC

Form NSAR-B

May 28, 2010

PAGE 1  
000 B000000 03/31/2010  
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 WELLINGTON MANAGEMENT COMPANY, LLP  
008 B000001 A  
008 C000001 801-15908  
008 D010001 BOSTON  
008 D020001 MA  
008 D030001 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  
012 C010001 CANTON  
PAGE 2  
012 C020001 MA  
012 C030001 02021  
013 A000001 DELOITTE & TOUCHE LLP  
013 B010001 DENVER  
013 B020001 CO  
013 B030001 80202

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

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 BANK AUSTRIA CREDITANTSTALT 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 ING BELGIUM SA/NV  
015 B000004 S  
015 C010004 BRUSSELES  
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)  
015 B000007 S  
015 C010007 CAIRO  
015 D010007 EGYPT  
015 E040007 X  
015 A000008 CREDIT SUISSE  
015 B000008 S  
015 C010008 ZURICH  
015 D010008 SWITZERLAND  
015 E040008 X  
015 A000009 THE HONG KONG AND SHANGHAI BANKING CORPORATIO  
015 B000009 S  
015 C010009 SEOUL  
015 D010009 KOREA  
PAGE 3  
015 E040009 X  
015 A000010 BHF-BANK  
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  
015 C010012 MADRID  
015 D010012 SPAIN  
015 E040012 X

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

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 UNITED KINGDOM  
015 E040014 X  
015 A000015 THE HONG KONG AND SHANGHAI BANKING CORPORATIO  
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  
015 C010019 AMSTERDAM  
015 D010019 NETHERLANDS  
015 E040019 X  
PAGE 4  
015 A000020 NATIONAL AUSTRALIA BANK NEW ZEALAND-NATIONAL  
015 B000020 S  
015 C010020 AUCKLAND  
015 D010020 AUSTRALIA  
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 BANCO COMERCIAL PROTUGUES  
015 B000022 S  
015 C010022 LISBON  
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 THE HONG KONG AND SHANGHAI BANKING CORPORATIO

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

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  
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

PAGE 5

015 B000030 S  
015 C010030 COLOMBO  
015 D010030 SRI LANKA  
015 E040030 X  
018 000000 Y  
019 A000000 N  
019 B000000 0  
020 A000001 MORGAN STANLEY & CO., INC.  
020 B000001 13-2655998  
020 C000001 108  
020 A000002 MERRILL LYNCH PIERCE FENNER AND SMITH  
020 B000002 13-5674085  
020 C000002 82  
020 A000003 KNIGHT EQUITY MARKETS, L.P.  
020 B000003 22-3660471  
020 C000003 74  
020 A000004 FRIEDMAN, BILLINGS, RAMSEY & CO, INC.  
020 B000004 52-1630477  
020 C000004 55  
020 A000005 UBS FINANCIAL SERVICES INC.  
020 B000005 13-2638166  
020 C000005 53  
020 A000006 CREDIT SUISSE SECURITIES (USA) LLC  
020 B000006 05-0546650  
020 C000006 52  
020 A000007 SANDLER, O'NEILL & PARTNERS, L.P.  
020 B000007 13-3481277  
020 C000007 46  
020 A000008 GOLDMAN SACHS GROUP, INC.  
020 B000008 13-5108880  
020 C000008 44  
020 A000009 JP MORGAN CHASE & CO.  
020 B000009 72-1091384  
020 C000009 43  
020 A000010 KEEFE, BRUYETTE & WOODS, INC.  
020 B000010 13-1964616

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

020 C000010 36  
 021 000000 889  
 022 A000001 DEUTSCHE BANK SECURITIES, INC.  
 022 B000001 13-2730828  
 022 C000001 2912050  
 022 D000001 14177  
 022 A000002 MORGAN STANLEY & CO., INC.  
 022 B000002 13-2655998  
 022 C000002 30690  
 022 D000002 2538  
 022 A000003 MERRILL LYNCH PIERCE FENNER AND SMITH  
 022 B000003 13-5674085  
 022 C000003 29579  
 022 D000003 2692  
 022 A000004 JMP SECURITIES LLC  
 PAGE 6  
 022 B000004 74-3023395  
 022 C000004 24604  
 022 D000004 1157  
 022 A000005 UBS FINANCIAL SERVICES INC.  
 022 B000005 13-2638166  
 022 C000005 21805  
 022 D000005 531  
 022 A000006 CREDIT SUISSE SECURITIES (USA) LLC  
 022 B000006 05-0546650  
 022 C000006 18430  
 022 D000006 3059  
 022 A000007 RBC CAPITAL MARKETS CORP.  
 022 B000007 13-5033225  
 022 C000007 17114  
 022 D000007 0  
 022 A000008 BANK OF NEW YORK BROKERAGE, INC.  
 022 B000008 13-3989198  
 022 C000008 11660  
 022 D000008 4711  
 022 A000009 GOLDMAN SACHS GROUPS, INC.  
 022 B000009 13-5108880  
 022 C000009 12094  
 022 D000009 1178  
 022 A000010 KEEFE, BRUYETTE & WOODS, INC.  
 022 B000010 13-1964616  
 022 C000010 10717  
 022 D000010 1524  
 023 C000000 3172790  
 023 D000000 53458  
 024 000000 Y  
 025 A000001 GOLDMAN SACHS GROUP, INC.  
 025 B000001 13-5108880  
 025 C000001 E  
 025 D000001 10340  
 025 A000002 UBS FINANCIAL SERVICES INC.  
 025 B000002 13-2638166  
 025 C000002 E  
 025 D000002 5144  
 025 A000003 DELETE  
 025 D000003 0  
 025 A000004 DELETE  
 025 D000004 0  
 025 D000005 0  
 025 D000006 0  
 025 D000007 0  
 025 D000008 0

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

026 A000000 N  
026 B000000 Y  
026 C000000 N  
026 D000000 Y  
026 E000000 Y  
PAGE 7  
026 F000000 N  
026 G010000 N  
026 G020000 N  
026 H000000 N  
027 000000 N  
045 000000 Y  
046 000000 N  
047 000000 Y  
048 000000 0.000  
048 A010000 150000  
048 A020000 1.125  
048 B010000 150000  
048 B020000 1.000  
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 300000  
048 K020000 0.875  
049 000000 N  
050 000000 N  
051 000000 N  
052 000000 N  
053 A000000 N  
054 A000000 Y  
054 B000000 Y  
054 C000000 N  
054 D000000 N  
054 E000000 N  
054 F000000 N  
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  
PAGE 8  
055 A000000 N  
055 B000000 N  
056 000000 Y  
057 000000 N

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

058 A000000 N  
 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  
 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  
 PAGE 9  
 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

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

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	
071	A000000		352851
071	B000000		324515
071	C000000		191798
071	D000000	169	
072	A000000	12	
072	B000000		-881
072	C000000		3695
072	D000000		0
072	E000000		0
072	F000000		2230
072	G000000		549
072	H000000		0
072	I000000		20
072	J000000		66
072	K000000		0
072	L000000		20
072	M000000		92
072	N000000		0
072	O000000		0
072	P000000		0
072	Q000000		0
072	R000000		48
072	S000000		222
072	T000000		0
072	U000000		0
072	V000000		0
	PAGE	10	
072	W000000		124
072	X000000		3371
072	Y000000		0
072	Z000000		-557
072AA	000000		0
072BB	000000		1448
072CC	010000		74149
072CC	020000		0
072DD	010000		862
072DD	020000		0
072EE	000000		0
073	A010000		0.0300
073	A020000		0.0000
073	B000000		0.0000
073	C000000		0.0000
074	A000000		127
074	B000000		6900
074	C000000		0
074	D000000		1056
074	E000000		2737
074	F000000		227158
074	G000000		0
074	H000000		0
074	I000000		200



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

074 J000000 676  
 074 K000000 0  
 074 L000000 265  
 074 M000000 1019  
 074 N000000 240138  
 074 O000000 3638  
 074 P000000 586  
 074 Q000000 0  
 074 R010000 0  
 074 R020000 0  
 074 R030000 0  
 074 R040000 1342  
 074 S000000 0  
 074 T000000 234572  
 074 U010000 28739  
 074 U020000 0  
 074 V010000 8.16  
 074 V020000 0.00  
 074 W000000 0.0000  
 074 X000000 668  
 074 Y000000 0  
 075 A000000 0  
 075 B000000 205039  
 076 000000 7.04  
 077 A000000 Y  
 077 B000000 Y  
 078 000000 N

PAGE 11

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  
 087 A010000 COMMON STOCK  
 087 A020000 33587T108  
 087 A030000 FF  
 088 A000000 N  
 088 B000000 N  
 088 C000000 N  
 088 D000000 Y  
 SIGNATURE NICOLE MURPHEY  
 TITLE ASSISTANT SECRETARY