

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

FIRST OPPORTUNITY FUND INC

Form NSAR-B

May 30, 2013

PAGE 1  
000 B000000 03/31/2013  
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 SKANDINAVISKA ENSKILDA BANKEN AB  
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 KOWLOON  
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 WELLINGTON  
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 AB  
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 SKANDINAVISKA ENSKILDA BANKEN AB  
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 BLOOMBERG TRADEBOOK LLC  
020 B000001 13-3880286  
020 C000001 16  
020 A000002 KEEFE, BRUYETTE & WOODS, INC.  
020 B000002 13-1964616  
020 C000002 14  
020 A000003 ITG, INC.  
020 B000003 13-3757717  
020 C000003 11  
020 A000004 STERNE, AGEE & LEACH, INC  
020 B000004 63-0463600  
020 C000004 10  
020 A000005 KNIGHT EQUITY MARKETS, L.P.  
020 B000005 22-3660471  
020 C000005 8  
020 A000006 STIFEL, NICOLAUS & CO., INC.  
020 B000006 43-0538770  
020 C000006 4  
020 A000007 FIG PARTNERS, LLC  
020 B000007 01-0670110  
020 C000007 3  
020 A000008 COMPASS POINT RESEARCH & TRADING, LLC  
020 B000008 04-3593202  
020 C000008 3  
020 A000009 JANNEY MONTGOMERY SCOTT LLC  
020 B000009 23-0731260  
020 C000009 2  
020 A000010 JONESTRADING INSTITUTIONAL SERVICES LLC  
020 B000010 51-0484896  
020 C000010 2

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021 000000 81  
 022 A000001 DREYFUS TREASURY CASH MANAGEMENT  
 022 C000001 87934  
 022 D000001 100146  
 022 A000002 JP MORGAN PRIME MONEY MARKET FUND  
 022 C000002 0  
 022 D000002 9000  
 023 C000000 87934  
 023 D000000 109924  
 024 000000 Y  
 025 A000001 JP MORGAN PRIME MONEY MARKET FUND  
 025 B000001 -  
 025 C000001 E  
 025 D000001 6900  
 025 A000002 DREYFUS TREASURY CASH MANAGEMENT  
 PAGE 6  
 025 B000002 -  
 025 C000002 E  
 025 D000002 4300  
 025 A000003 JP MORGAN CHASE & CO.  
 025 B000003 13-2624428  
 025 C000003 E  
 025 D000003 14418  
 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  
 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  
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 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

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052 000000 N  
053 A000000 Y  
053 B000000 Y  
053 C000000 N  
054 A000000 Y

PAGE 7

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

055 A000000 N  
055 B000000 N  
056 000000 Y  
057 000000 N  
058 A000000 N  
059 000000 Y  
060 A000000 N  
060 B000000 N

061 000000  
062 A000000 N

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062 C000000 0.0  
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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

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

PAGE 8

069 000000 N  
070 A010000 Y  
070 A020000 N  
070 B010000 Y

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|     |         |    |        |
|-----|---------|----|--------|
| 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  |        |
| 070 | N010000 | Y  |        |
| 070 | N020000 | N  |        |
| 070 | O010000 | Y  |        |
| 070 | O020000 | N  |        |
| 070 | P010000 | Y  |        |
| 070 | P020000 | N  |        |
| 070 | Q010000 | Y  |        |
| 070 | Q020000 | N  |        |
| 070 | R010000 | Y  |        |
| 070 | R020000 | N  |        |
| 071 | A000000 |    | 91816  |
| 071 | B000000 |    | 68990  |
| 071 | C000000 |    | 258145 |
| 071 | D000000 | 27 |        |
| 072 | A000000 | 12 |        |
| 072 | B000000 |    | 53     |
| 072 | C000000 |    | 4403   |
| 072 | D000000 |    | 0      |
| 072 | E000000 |    | 0      |
| 072 | F000000 |    | 2357   |
| 072 | G000000 |    | 634    |
| 072 | H000000 |    | 0      |
| 072 | I000000 |    | 24     |
| 072 | J000000 |    | 32     |
|     | PAGE    | 9  |        |
| 072 | K000000 |    | 0      |
| 072 | L000000 |    | 33     |
| 072 | M000000 |    | 126    |
| 072 | N000000 |    | 0      |
| 072 | O000000 |    | 0      |
| 072 | P000000 |    | 0      |
| 072 | Q000000 |    | 0      |
| 072 | R000000 |    | 135    |
| 072 | S000000 |    | 88     |
| 072 | T000000 |    | 0      |
| 072 | U000000 |    | 0      |
| 072 | V000000 |    | 0      |
| 072 | W000000 |    | 81     |
| 072 | X000000 |    | 3510   |

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|             |                                      |
|-------------|--------------------------------------|
| 072 Y000000 | 343                                  |
| 072 Z000000 | 1289                                 |
| 072AA000000 | 0                                    |
| 072BB000000 | 27169                                |
| 072CC010000 | 62281                                |
| 072CC020000 | 0                                    |
| 072DD010000 | 0                                    |
| 072DD020000 | 0                                    |
| 072EE000000 | 0                                    |
| 073 A010000 | 0.0000                               |
| 073 A020000 | 0.0000                               |
| 073 B000000 | 0.0000                               |
| 073 C000000 | 0.0000                               |
| 074 A000000 | 39                                   |
| 074 B000000 | 0                                    |
| 074 C000000 | 11200                                |
| 074 D000000 | 0                                    |
| 074 E000000 | 1778                                 |
| 074 F000000 | 189136                               |
| 074 G000000 | 0                                    |
| 074 H000000 | 0                                    |
| 074 I000000 | 101874                               |
| 074 J000000 | 0                                    |
| 074 K000000 | 0                                    |
| 074 L000000 | 148                                  |
| 074 M000000 | 22                                   |
| 074 N000000 | 304197                               |
| 074 O000000 | 0                                    |
| 074 P000000 | 240                                  |
| 074 Q000000 | 0                                    |
| 074 R010000 | 0                                    |
| 074 R020000 | 0                                    |
| 074 R030000 | 0                                    |
| 074 R040000 | 191                                  |
| 074 S000000 | 0                                    |
| 074 T000000 | 303766                               |
| 074 U010000 | 28739                                |
| PAGE 10     |                                      |
| 074 U020000 | 0                                    |
| 074 V010000 | 10.57                                |
| 074 V020000 | 0.00                                 |
| 074 W000000 | 0.0000                               |
| 074 X000000 | 534                                  |
| 074 Y000000 | 0                                    |
| 075 A000000 | 0                                    |
| 075 B000000 | 278573                               |
| 076 000000  | 8.12                                 |
| 077 A000000 | Y                                    |
| 077 B000000 | Y                                    |
| 077 Q020000 | Y                                    |
| 078 000000  | Y                                    |
| 080 A000000 | St. Paul Fire & Marine Insurance Co. |
| 080 C000000 | 2625                                 |
| 081 A000000 | Y                                    |
| 081 B000000 | 3                                    |
| 082 A000000 | N                                    |
| 083 A000000 | N                                    |
| 084 A000000 | N                                    |
| 085 A000000 | Y                                    |
| 085 B000000 | N                                    |
| 086 A010000 | 0                                    |
| 086 A020000 | 0                                    |



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|           |                     |              |
|-----------|---------------------|--------------|
| 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 |
| 088       | A000000             | N            |
| 088       | B000000             | N            |
| 088       | C000000             | N            |
| 088       | D000000             | N            |
| SIGNATURE | Nicole Murphey      |              |
| TITLE     | Assistant Treasurer |              |