

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

FIRST OPPORTUNITY FUND INC

Form NSAR-B

May 29, 2009

PAGE 1
000 B000000 03/31/2009
000 C000000 0000790202
000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
000 J000000 U
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
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
PAGE 2
015 D010006 CANADA
015 E040006 X
015 A000007 HSBC BANK (EGYPT)
015 B000007 S
015 C010007 CAIRO
015 D010007 EGYPT

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

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 CORPORATI
015 B000009 S
015 C010009 SEOUL
015 D010009 SOUTH KOREA
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
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
PAGE 3
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

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

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 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
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
PAGE 4
018 000000 Y
019 A000000 N
019 B000000 0
020 A000001 FRIEDMAN, BILLINGS, RAMSEY & CO., INC.
020 B000001 52-1630477
020 C000001 97
020 A000002 BANK OF AMERICA SECURITIES LLC
020 B000002 65-2058405
020 C000002 57
020 A000003 KNIGHT EQUITY MARKETS, L.P.
020 B000003 22-3660471
020 C000003 53
020 A000004 SANDLER O'NEIL & PARTNERS, L.P.
020 B000004 13-3481277
020 C000004 36
020 A000005 KEEFE, BRUYETTE & WOODS, INC.
020 B000005 13-1964616
020 C000005 35
020 A000006 MERRILL LYNCH & CO., INC.
020 B000006 12-5674085
020 C000006 31
020 A000007 STERNE, AGEE & LEACH, INC.
020 B000007 63-0463600
020 C000007 28
020 A000008 STIFEL, NICOLAUS & CO, INC
020 B000008 43-0538770

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

020 C000008 23
 020 A000009 LIQUIDNET, INC.
 020 B000009 13-4095933
 020 C000009 17
 020 A000010 UBS FINANCIAL SERVICES INC.
 020 B000010 13-2638166
 020 C000010 17
 021 000000 556
 022 A000001 DEUTSCHE BANK SECURITIES, INC.
 022 B000001 13-2730828
 022 C000001 3637276
 022 D000001 393
 022 A000002 STATE STREET BANK & TRUST
 022 B000002 04-3464336
 022 C000002 1321669
 022 D000002 82
 022 A000003 MORGAN STANLEY & CO., INC.
 022 B000003 13-2655998
 022 C000003 143346
 022 D000003 148518
 022 A000004 GOLDMAN SACHS & CO.
 022 B000004 13-5108880
 022 C000004 62841
 022 D000004 30165
 022 A000005 BANK OF AMERICA SECURITIES LLC

PAGE 5

022 B000005 65-2058405
 022 C000005 15945
 022 D000005 12091
 022 A000006 MERRILL LYNCH & CO.
 022 B000006 12-5674085
 022 C000006 5470
 022 D000006 6504
 022 A000007 JP MORGAN CHASE
 022 B000007 72-1091384
 022 C000007 7287
 022 D000007 1285
 022 A000008 CITIGROUP
 022 B000008 11-2418191
 022 C000008 5000
 022 D000008 3275
 022 A000009 KEEFE, BRUYETTE & WOODS, INC.
 022 B000009 13-1964616
 022 C000009 4140
 022 D000009 4131
 022 A000010 LEHMAN BROTHERS, INC.
 022 B000010 13-2518466
 022 C000010 5144
 022 D000010 1287
 023 C000000 5230300
 023 D000000 273330
 024 000000 Y
 025 A000001 GOLDMAN & SACHS & CO.
 025 B000001 13-5108880
 025 C000001 E
 025 D000001 10602
 025 A000002 DELETE
 025 D000002 0
 025 D000003 0
 025 D000004 0
 025 D000005 0
 025 D000006 0

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

025	D000007	0
025	D000008	0
026	A000000	N
026	B000000	Y
026	C000000	N
026	D000000	Y
026	E000000	Y
026	F000000	N
026	G010000	N
026	G020000	N
026	H000000	N
055	A000000	N
055	B000000	Y
056	000000	Y
057	000000	N
	PAGE	6
058	A000000	N
059	000000	Y
060	A000000	Y
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
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
070	F020000	N

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

070	G010000	Y	
070	G020000	N	
070	H010000	N	
070	H020000	N	
070	I010000	Y	
	PAGE	7	
070	I020000	N	
070	J010000	Y	
070	J020000	Y	
070	K010000	Y	
070	K020000	N	
070	L010000	Y	
070	L020000	Y	
070	M010000	Y	
070	M020000	Y	
070	N010000	Y	
070	N020000	Y	
070	O010000	Y	
070	O020000	Y	
070	P010000	Y	
070	P020000	N	
070	Q010000	N	
070	Q020000	N	
070	R010000	Y	
070	R020000	N	
071	A000000		143334
071	B000000		198405
071	C000000		222804
071	D000000		64
072	A000000	12	
072	B000000		2251
072	C000000		7753
072	D000000		0
072	E000000		47
072	F000000		2428
072	G000000		676
072	H000000		0
072	I000000		17
072	J000000		32
072	K000000		0
072	L000000		43
072	M000000		97
072	N000000		0
072	O000000		0
072	P000000		621
072	Q000000		0
072	R000000		46
072	S000000		114
072	T000000		0
072	U000000		0
072	V000000		0
072	W000000		115
072	X000000		4189
072	Y000000		0
072	Z000000		5862
072AA	000000		0
072BB	000000		59373
	PAGE	8	
072CC	010000		0
072CC	020000		74612
072DD	010000		3598
072DD	020000		0

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

072EE000000	171
073 A010000	0.1280
073 A020000	0.0000
073 B000000	0.0020
073 C000000	0.0000
074 A000000	815
074 B000000	36900
074 C000000	0
074 D000000	70
074 E000000	2531
074 F000000	123538
074 G000000	0
074 H000000	0
074 I000000	2493
074 J000000	47
074 K000000	0
074 L000000	293
074 M000000	73
074 N000000	166760
074 O000000	2865
074 P000000	464
074 Q000000	0
074 R010000	0
074 R020000	0
074 R030000	0
074 R040000	140
074 S000000	0
074 T000000	163291
074 U010000	28739
074 U020000	0
074 V010000	5.68
074 V020000	0.00
074 W000000	0.0000
074 X000000	719
074 Y000000	0
075 A000000	0
075 B000000	226885
076 000000	4.32
077 A000000	Y
077 B000000	Y
077 Q010000	Y
078 000000	N
080 A000000	ST. PAUL MERCURY INSURANCE COMPANY
080 C000000	2625
081 A000000	Y
081 B000000	3
082 A000000	N
	PAGE 9
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	461
086 B020000	1950
086 C010000	0
086 C020000	0
086 D010000	0

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

086 D020000 0
086 E010000 0
086 E020000 0
086 F010000 0
086 F020000 0

SIGNATURE NICOLE MURPHEY
TITLE ASSISTANT SECRETARY