

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

FIRST OPPORTUNITY FUND INC

Form NSAR-A

November 28, 2008

PAGE 1
000 A000000 09/30/2008
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
010 A000003 DELETE
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

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

013 B030001 80202
015 A000005 BANK OF NEW YORK MELLON
015 B000005 C
015 C010005 NEW YORK
015 C020005 NY
015 C030005 10286
015 E010005 X
015 A000006 BANK AUSTRIA CREDITANTSTALT AG
015 B000006 S
015 C010006 VIENNA
015 D010006 AUSTRIA
015 E040006 X
015 A000007 NATIONAL AUSTRALIAN BANK
015 B000007 S
015 C010007 MELBOURNE
015 D010007 AUSTRALIA
015 E040007 X
015 A000008 ING BELGIUM SA/NV
015 B000008 S
015 C010008 BRUSSELS
015 D010008 BELGIUM
015 E040008 X
015 A000009 CITIBANK, N.A. (BRAZIL)
015 B000009 S
015 C010009 SAO PAULO
015 D010009 BRAZIL
015 E040009 X
015 A000010 ROYAL BANK OF CANADA
015 B000010 S
015 C010010 TORONTO
015 D010010 CANADA
015 E040010 X
015 A000011 CITIBANK, N.A. (EGYPT)
015 B000011 S
015 C010011 CAIRO
015 D010011 EGYPT
015 E040011 X
015 A000012 CREDIT SUISSE
015 B000012 S
015 C010012 ZURICH
015 D010012 SWITZERLAND
015 E040012 X
015 A000013 THE HONG KONG AND SHANGHAI BANKING CORPORATIO
015 B000013 S
015 C010013 SEOUL
PAGE 3
015 D010013 SOUTH KOREA
015 E040013 X
015 A000014 BHF-BANK
015 B000014 S
015 C010014 FRANKFURT
015 D010014 GERMANY
015 E040014 X
015 A000015 DANSKE BANK
015 B000015 S
015 C010015 COPENHAGEN
015 D010015 DENMARK
015 E040015 X
015 A000016 BANCO BILBAO VIZCAYA ARGENTARIA
015 B000016 S
015 C010016 MADRID
015 D010016 SPAIN

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

015 E040016 X
015 A000017 BNP PARIBAS SECURITIES SERVICES
015 B000017 S
015 C010017 PARIS
015 D010017 FRANCE
015 E040017 X
015 A000018 BANK OF NEW YORK, LONDON
015 B000018 S
015 C010018 LONDON
015 D010018 UNITED KINGDOM
015 E040018 X
015 A000019 THE HONG KONG AND SHANGHAI BANKING CORPORATIO
015 B000019 S
015 C010019 HONG KONG
015 D010019 HONG KONG
015 E040019 X
015 A000020 DEUTSCHE BANK, AG (INDIA)
015 B000020 S
015 C010020 MUMBAI
015 D010020 INDIA
015 E040020 X
015 A000021 MIZHUO CORPORATE BANK LTD
015 B000021 S
015 C010021 TOKYO
015 D010021 JAPAN
015 E040021 X
015 A000022 BANCO NACIONAL DE MEXICO (BANAMEX)
015 B000022 S
015 C010022 MEXICO CITY
015 D010022 MEXICO
015 E040022 X
015 A000023 BNY MELLON ASSET SERVICING BV (NETHERLANDS)
015 B000023 S
015 C010023 AMSTERDAM
015 D010023 NETHERLANDS
015 E040023 X
015 A000024 NATIONAL AUSTRALIA BANK NEW ZEALAND-NATIONAL
015 B000024 S
015 C010024 AUCKLAND
015 D010024 NEW ZEALAND
015 E040024 X
015 A000025 BANQUE ET CAISSE D'EPARGNE DE L'ETAT
015 B000025 S
015 C010025 LUXEMBOURG
015 D010025 LUXEMBOURG
015 E040025 X
015 A000026 BANCO COMERCIAL PORTUGUES
015 B000026 S
015 C010026 LISBON
015 D010026 PORTUGAL
015 E040026 X
015 A000027 DBS BANK LTD
015 B000027 S
015 C010027 SINGAPORE
015 D010027 SINGAPORE
015 E040027 X
015 A000028 SKANDINAVISKA ENSKILDA BANKEN
015 B000028 S
015 C010028 STOCKHOLM
015 D010028 SWEDEN
015 E040028 X

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

015 A000029 THE HONG KONG AND SHANGHAI BANKING CORPORATIO
015 B000029 S
015 C010029 BANGKOK
015 D010029 THAILAND
015 E040029 X
015 A000030 DEUTSCHE BANK (TURKEY)
015 B000030 S
015 C010030 ISTANBUL
015 D010030 TURKEY
015 E040030 X
018 000000 Y
019 A000000 N
019 B000000 0
020 A000001 FRIEDMAN, BILLINGS, RAMSEY & CO., INC.
020 B000001 52-1630477
020 C000001 58
020 A000002 BANK OF AMERICA SECURITIES LLC
020 B000002 65-2058405
020 C000002 51
020 A000003 SANDLER O'NEILL & PARTNERS, L.P.
020 B000003 13-3481277
020 C000003 29
020 A000004 MERRILL LYNCH & CO., INC.
020 B000004 12-5674085
020 C000004 27
PAGE 5
020 A000005 KEEFE, BRUYETTE & WOODS, INC.
020 B000005 13-1964616
020 C000005 22
020 A000006 KNIGHT EQUITY MARKETS, L.P.
020 B000006 22-3660471
020 C000006 16
020 A000007 STERNE, AGEE & LEACH, INC.
020 B000007 63-0463600
020 C000007 15
020 A000008 LIQUIDNET, INC.
020 B000008 13-4095933
020 C000008 15
020 A000009 WEEDON & CO., L.P.
020 B000009 13-3364318
020 C000009 11
020 A000010 FOX-PITT, KELTON INC.
020 B000010 05-1058201
020 C000010 9
021 000000 356
022 A000001 STATE STREET BANK & TRUST
022 B000001 04-3464336
022 C000001 1321191
022 D000001 0
022 A000002 DEUTSCHE BANK SECURITIES, INC.
022 B000002 13-2730828
022 C000002 882191
022 D000002 393
022 A000003 MORGAN STANLEY & CO., INC.
022 B000003 13-2655998
022 C000003 141837
022 D000003 147663
022 A000004 GOLDMAN SACHS & CO.
022 B000004 13-5108880
022 C000004 46725
022 D000004 29710
022 A000005 BANK OF AMERICA SECURITIES LLC

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

022 B000005 65-2058405
 022 C000005 13459
 022 D000005 12060
 022 A000006 MERRILL LYNCH & CO.
 022 B000006 12-5674085
 022 C000006 3735
 022 D000006 6504
 022 A000007 KEEFE, BRUYETTE & WOODS, INC.
 022 B000007 13-1964616
 022 C000007 4140
 022 D000007 4131
 022 A000008 CITIGROUP
 022 B000008 11-2418191
 022 C000008 5000
 022 D000008 2729
 PAGE 6
 022 A000009 JP MORGAN CHASE
 022 B000009 72-1091384
 022 C000009 5771
 022 D000009 1285
 022 A000010 LEHMAN BROTHERS, INC.
 022 B000010 13-2518466
 022 C000010 5144
 022 D000010 1287
 023 C000000 2446908
 023 D000000 258059
 024 000000 Y
 025 A000001 DEUTSCHE BANK SECURITIES, INC.
 025 B000001 13-2730828
 025 C000001 D
 025 D000001 19900
 025 A000002 JP MORGAN CHASE
 025 B000002 72-1091384
 025 C000002 E
 025 D000002 6323
 025 D000003 0
 025 D000004 0
 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 Y
 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

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

028 C040000 0
 028 D010000 0
 028 D020000 0
 028 D030000 0
 028 D040000 0

PAGE 7

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

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

PAGE 8

054 H000000 N
 054 I000000 N
 054 J000000 Y
 054 K000000 N

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

054 L000000 N
 054 M000000 Y
 054 N000000 N
 054 O000000 Y
 055 A000000 N
 055 B000000 Y
 056 000000 Y
 057 000000 N
 058 A000000 N
 059 000000 Y
 060 A000000 Y
 060 B000000 Y
 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 Y
 068 A000000 N
 068 B000000 N
 069 000000 N
 070 A010000 Y
 070 A020000 Y
 070 B010000 Y
 PAGE 9
 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

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

| | | | |
|-------|---------|----|--------|
| 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 | N | |
| 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 | | 102603 |
| 071 | B000000 | | 123354 |
| 071 | C000000 | | 283244 |
| 071 | D000000 | | 36 |
| 072 | A000000 | | 6 |
| 072 | B000000 | | 1139 |
| 072 | C000000 | | 4555 |
| 072 | D000000 | | 0 |
| 072 | E000000 | | 46 |
| 072 | F000000 | | 1588 |
| 072 | G000000 | | 439 |
| 072 | H000000 | | 0 |
| 072 | I000000 | | 9 |
| 072 | J000000 | | 11 |
| 072 | K000000 | | 0 |
| 072 | L000000 | | 32 |
| 072 | M000000 | | 54 |
| 072 | N000000 | | 0 |
| | PAGE | 10 | |
| 072 | O000000 | | 0 |
| 072 | P000000 | | 552 |
| 072 | Q000000 | | 0 |
| 072 | R000000 | | 17 |
| 072 | S000000 | | 33 |
| 072 | T000000 | | 0 |
| 072 | U000000 | | 0 |
| 072 | V000000 | | 0 |
| 072 | W000000 | | 52 |
| 072 | X000000 | | 2787 |
| 072 | Y000000 | | 0 |
| 072 | Z000000 | | 2953 |
| 072AA | 000000 | | 0 |
| 072BB | 000000 | | 23235 |
| 072CC | 010000 | | 0 |
| 072CC | 020000 | | 41134 |
| 072DD | 010000 | | 0 |
| 072DD | 020000 | | 0 |
| 072EE | 000000 | | 0 |
| 073 | A010000 | | 0.0000 |
| 073 | A020000 | | 0.0000 |
| 073 | B000000 | | 0.0000 |
| 073 | C000000 | | 0.0000 |
| 074 | A000000 | | 763 |

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

074 B000000 19900
 074 C000000 0
 074 D000000 4276
 074 E000000 12405
 074 F000000 212038
 074 G000000 0
 074 H000000 0
 074 I000000 4263
 074 J000000 15580
 074 K000000 0
 074 L000000 443
 074 M000000 495
 074 N000000 270163
 074 O000000 342
 074 P000000 832
 074 Q000000 0
 074 R010000 0
 074 R020000 0
 074 R030000 0
 074 R040000 33272
 074 S000000 0
 074 T000000 235717
 074 U010000 29201
 074 U020000 0
 074 V010000 8.07
 074 V020000 0.00
 074 W000000 0.0000

PAGE 11

074 X000000 728
 074 Y000000 64784
 075 A000000 0
 075 B000000 271288
 076 000000 7.63
 077 A000000 Y
 077 C000000 Y
 080 C000000 0
 081 B000000 0
 082 B000000 0
 083 B000000 0
 084 B000000 0
 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 N
 SIGNATURE NICOLE MURPHEY
 TITLE ASSISTANT SECRETARY