

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

FIRST OPPORTUNITY FUND INC

Form NSAR-A

November 30, 2011

PAGE 1
000 A000000 09/30/2011
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-A

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
 018 000000 Y
 019 A000000 Y
 019 B000000 4
 019 C000000 BOULDERINV
 020 A000001 PRIVATE PLACEMENT
 020 C000001 26
 020 A000002 ENAM SECURITIES PVT. LTD.
 020 C000002 20
 020 A000003 MORGAN STANLEY & CO., INC.
 020 B000003 13-2655998
 020 C000003 9
 020 A000004 KNIGHT EQUITY MARKETS, L.P.
 020 B000004 22-3660471
 020 C000004 5
 020 A000005 BLOOMBERG TRADEBOOK LLC
 020 B000005 13-3880286
 020 C000005 4
 020 A000006 SANDLER, O'NEILL & PARTNERS, CORP.
 020 B000006 13-3481255
 020 C000006 2
 020 A000007 KOTAT MAHINDRA, INC. S CORP.
 020 B000007 13-4014597
 020 C000007 2
 020 A000008 BNP PARIBUS SECURITIES CORP.
 020 B000008 13-3459854
 020 C000008 2
 020 A000009 MERRILL LYNCH & CO., INC.
 020 B000009 13-2740599
 020 C000009 1
 020 A000010 STERNE, AGEE & LEECH, INC.INC.
 020 B000010 63-0463600
 020 C000010 1
 PAGE 3
 021 000000 79
 022 A000001 DREYFUS TREASURY CASH MANAGEMENT
 022 C000001 48532
 022 D000001 43480
 022 A000002 JP MORGAN PRIME MONEY MARKET FUND
 022 C000002 12000
 022 D000002 1600
 022 A000003 MORGAN STANLEY & CO., INC.
 022 B000003 13-2655998
 022 C000003 428
 022 D000003 0
 022 A000004 CREDIT SUISSE SECURITES (USA) LLC
 022 B000004 05-0546650
 022 C000004 46
 022 D000004 0
 022 A000005 GOLDMAN SACHS & CO.

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

022	B000005	13-5108880	
022	C000005		6
022	D000005		0
022	C000006		0
022	D000006		0
022	C000007		0
022	D000007		0
022	C000008		0
022	D000008		0
022	C000009		0
022	D000009		0
022	C000010		0
022	D000010		0
023	C000000		61012
023	D000000		45080
024	000000	Y	
025	A000001	JP MORGAN PRIME MONEY MARKET FUND	
025	C000001	E	
025	D000001		15900
025	A000002	DREYFUS TREASURY CASH MANAGEMENT	
025	C000002	E	
025	D000002		7541
025	A000003	DELETE	
025	D000003		0
025	A000004	DELETE	
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	N	
		PAGE	4
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

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

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
036	B000000		0
038	000000		0
042	A000000	0	
042	B000000	0	
042	C000000	0	
042	D000000	0	
042	E000000	0	
042	F000000	0	
042	G000000	0	
	PAGE	5	
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	

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

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 6

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 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 N
 070 B010000 Y
 070 B020000 N
 070 C010000 Y
 070 C020000 N

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

070	D010000	Y	
070	D020000	N	
070	E010000	N	
070	E020000	N	
070	F010000	N	
	PAGE	7	
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	N	
070	Q020000	N	
070	R010000	Y	
070	R020000	N	
071	A000000		16176
071	B000000		33989
071	C000000		237463
071	D000000		7
072	A000000	6	
072	B000000		63
072	C000000		1195
072	D000000		0
072	E000000		1
072	F000000		789
072	G000000		292
072	H000000		0
072	I000000		12
072	J000000		16
072	K000000		0
072	L000000		23
072	M000000		45
072	N000000		0
072	O000000		0
072	P000000		0
072	Q000000		0
072	R000000		23
072	S000000		15
072	T000000		0
072	U000000		0
072	V000000		0
	PAGE	8	
072	W000000		36
072	X000000		1251
072	Y000000		0
072	Z000000		8

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

072AA000000	8044
072BB000000	0
072CC010000	0
072CC020000	33944
072DD010000	0
072DD020000	0
072EE000000	0
073 A010000	0.0000
073 A020000	0.0000
073 B000000	0.0000
073 C000000	0.0000
074 A000000	75
074 B000000	0
074 C000000	23441
074 D000000	1035
074 E000000	1682
074 F000000	87631
074 G000000	0
074 H000000	0
074 I000000	125252
074 J000000	1
074 K000000	0
074 L000000	213
074 M000000	18
074 N000000	239348
074 O000000	983
074 P000000	162
074 Q000000	0
074 R010000	0
074 R020000	0
074 R030000	0
074 R040000	78
074 S000000	0
074 T000000	238125
074 U010000	28739
074 U020000	0
074 V010000	8.29
074 V020000	0.00
074 W000000	0.0000
074 X000000	595
074 Y000000	0
075 A000000	0
075 B000000	257251
076 000000	6.04
077 A000000	Y
077 D000000	Y
078 000000	N
PAGE 9	
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

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

088 C000000 N

088 D000000 N

SIGNATURE NICOLE MURPHEY

TITLE ASSISTANT SECRETARY