

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
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 048 J020000 0.000
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 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
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066 F000000 N
066 G000000 Y
067 000000 N
068 A000000 N
068 B000000 N

PAGE 8

069 000000 N
070 A010000 Y
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| 072 | V000000 | | 0 |
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| 072 Z000000 | 1289 |
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| 074 B000000 | 0 |
| 074 C000000 | 11200 |
| 074 D000000 | 0 |
| 074 E000000 | 1778 |
| 074 F000000 | 189136 |
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| 074 H000000 | 0 |
| 074 I000000 | 101874 |
| 074 J000000 | 0 |
| 074 K000000 | 0 |
| 074 L000000 | 148 |
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| 074 N000000 | 304197 |
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| 074 Q000000 | 0 |
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| 074 R020000 | 0 |
| 074 R030000 | 0 |
| 074 R040000 | 191 |
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| 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 |
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| 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 |
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| 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 | |