

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

FIRST OPPORTUNITY FUND INC

Form NSAR-A

November 25, 2009

PAGE 1  
000 A000000 09/30/2009  
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  
020 A000001 BANK OF AMERICA NA  
020 B000001 94-1687665  
020 C000001 58  
020 A000002 KNIGHT EQUITY MARKETS, L.P.  
020 B000002 22-3660471  
020 C000002 44  
020 A000003 MORGAN STANLEY & CO., INCORPORATED  
020 B000003 13-2655998  
020 C000003 42  
020 A000004 UBS FINANCIAL SERVICES INC.  
020 B000004 13-2638166  
020 C000004 31  
020 A000005 GOLDMAN SACHS & CO  
020 B000005 13-5108880  
020 C000005 19  
020 A000006 KEEFE, BRUYETTE & WOODS, INC.  
020 B000006 13-1964616  
020 C000006 17  
020 A000007 FRIEDMAN, BILLINGS, RAMSEY & CO, INC  
020 B000007 52-1630477  
020 C000007 17  
020 A000008 CREDIT SUISSE CAPITAL LLC  
020 B000008 13-4097003  
020 C000008 15  
020 A000009 SANDLER, O'NEILL & PARTNERS, L.P.  
020 B000009 13-3481277  
020 C000009 14  
020 A000010 JP MORGAN CHASE & CO.  
020 B000010 13-2624428  
PAGE 2  
020 C000010 13  
021 000000 400  
022 A000001 DEUTSCHE BANK SECURITIES, INC.  
022 B000001 13-2730828  
022 C000001 2010464  
022 D000001 2819

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022 A000002 MORGAN STANLEY & CO., INCORPORATED  
022 B000002 13-2655998  
022 C000002 21146  
022 D000002 82  
022 A000003 JP MORGAN CHASE & CO.  
022 B000003 13-2624428  
022 C000003 14856  
022 D000003 175  
022 A000004 BANK OF AMERICA NA  
022 B000004 94-1687665  
022 C000004 12234  
022 D000004 2  
022 A000005 CREDIT SUISSE CAPITAL LLC  
022 B000005 13-4097003  
022 C000005 9864  
022 D000005 1567  
022 A000006 UBS FINANCIAL SERVICES INC.  
022 B000006 13-2638166  
022 C000006 9600  
022 D000006 0  
022 A000007 GOLDMAN SACHS & CO  
022 B000007 13-5108880  
022 C000007 8381  
022 D000007 927  
022 A000008 SUNTRUST ROBINSON HUMPHREY, INC.  
022 B000008 62-0871146  
022 C000008 9152  
022 D000008 0  
022 A000009 KEEFE, BRUYETTE & WOODS, INC.  
022 B000009 13-1964616  
022 C000009 7400  
022 D000009 1524  
022 A000010 RBC CAPITAL MARKETS CORP.  
022 B000010 13-5033225  
022 C000010 7220  
022 D000010 0  
023 C000000 2140269  
023 D000000 16783  
024 000000 Y  
025 A000001 BANK OF AMERICA NA  
025 B000001 94-1687665  
025 C000001 E  
025 D000001 6387  
025 A000002 UBS FINANCIAL SERVICES INC.  
025 B000002 13-2638166  
PAGE 3  
025 C000002 E  
025 D000002 9002  
025 A000003 GOLDMAN SACHS & CO  
025 B000003 13-5108880  
025 C000003 E  
025 D000003 18435  
025 A000004 SUNTRUST ROBINSON HUMPHREY, INC.  
025 B000004 62-0871146  
025 C000004 E  
025 D000004 5288  
025 D000005 0  
025 D000006 0  
025 D000007 0  
025 D000008 0  
055 A000000 N  
055 B000000 N

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|     |         |   |     |
|-----|---------|---|-----|
| 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 |
| 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 |     |
|     | PAGE    | 4 |     |
| 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 | N |     |
| 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 |     |

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|             |        |
|-------------|--------|
| 071 A000000 | 156049 |
| 071 B000000 | 136656 |
| 071 C000000 | 175655 |
| 071 D000000 | 78     |
| 072 A000000 | 6      |
| 072 B000000 | 269    |
| 072 C000000 | 1922   |
| 072 D000000 | 0      |
| 072 E000000 | -1186  |
| 072 F000000 | 1044   |
| 072 G000000 | 268    |
| 072 H000000 | 0      |
| 072 I000000 | 9      |
| 072 J000000 | 20     |
| 072 K000000 | 0      |
| 072 L000000 | 35     |
| 072 M000000 | 47     |
| 072 N000000 | 0      |
| 072 O000000 | 0      |
| 072 P000000 | 0      |
| 072 Q000000 | 0      |
| 072 R000000 | 21     |
| 072 S000000 | 118    |
| 072 T000000 | 0      |
| 072 U000000 | 0      |
| PAGE 5      |        |
| 072 V000000 | 0      |
| 072 W000000 | 65     |
| 072 X000000 | 1627   |
| 072 Y000000 | 0      |
| 072 Z000000 | -622   |
| 072AA000000 | 0      |
| 072BB000000 | 2536   |
| 072CC010000 | 59610  |
| 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 | 239    |
| 074 B000000 | 12500  |
| 074 C000000 | 0      |
| 074 D000000 | 774    |
| 074 E000000 | 1728   |
| 074 F000000 | 203074 |
| 074 G000000 | 0      |
| 074 H000000 | 0      |
| 074 I000000 | 327    |
| 074 J000000 | 3176   |
| 074 K000000 | 0      |
| 074 L000000 | 444    |
| 074 M000000 | 286    |
| 074 N000000 | 222548 |
| 074 O000000 | 1590   |
| 074 P000000 | 565    |
| 074 Q000000 | 0      |
| 074 R010000 | 0      |
| 074 R020000 | 0      |
| 074 R030000 | 0      |

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|             |        |
|-------------|--------|
| 074 R040000 | 650    |
| 074 S000000 | 0      |
| 074 T000000 | 219743 |
| 074 U010000 | 28739  |
| 074 U020000 | 0      |
| 074 V010000 | 7.65   |
| 074 V020000 | 0.00   |
| 074 W000000 | 0.0000 |
| 074 X000000 | 696    |
| 074 Y000000 | 0      |
| 075 A000000 | 0      |
| 075 B000000 | 193540 |
| 076 000000  | 6.40   |
| 077 A000000 | N      |
| 078 000000  | N      |

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|             |   |
|-------------|---|
| 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 |

SIGNATURE NICOLE MURPHEY  
TITLE ASSISTANT SECRETARY