

FIRST FINANCIAL FUND INC

Form NSAR-B

May 30, 2006

PAGE 1
000 B000000 03/31/2006
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 FINANCIAL FUND, INC.
001 B000000 811-4605
001 C000000 3034445483
002 A000000 1680 38TH STREET, SUITE 800
002 B000000 BOULDER
002 C000000 CO
002 D010000 80301
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 80301
010 A000002 INVESTORS BANK & TRUST COMPANY
010 B000002 85-720
010 C010002 BOSTON
010 C020002 MA
010 C030002 02116
012 A000001 EQUISERVE TRUST COMPANY, NA
012 B000001 84-5601
012 C010001 PROVIDENCE
PAGE 2
012 C020001 RI
012 C030001 02940
013 A000001 KPMG LLP
013 B010001 BOSTON
013 B020001 MA
013 B030001 02110

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015 A000001 INVESTORS BANK & TRUST COMPANY
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015 A000002 HSBC BANK PLC
015 B000002 S
015 C010002 HAMILTON
015 D010002 BERMUDA
015 E040002 X
015 A000003 ROYAL BANK OF CANADA
015 B000003 S
015 C010003 TORONTO
015 D010003 CANADA
015 E040003 X
015 A000004 BNP PARIBAS SECURITIES SERVICES
015 B000004 S
015 C010004 FRANKFURT
015 D010004 GERMANY
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015 A000005 STANDARD CHARTERED BANK
015 B000005 S
015 C010005 TOKYO
015 D010005 JAPAN
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015 A000006 CREDIT SUISSE
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015 C010006 ZURICH
015 D010006 SWITZERLAND
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020 A000001 FRIEDMAN, BILLINGS, RAMSEY & CO. INC.
020 B000001 52-1630477
020 C000001 75
020 A000002 LEHMAN BROTHERS, INC.
020 B000002 13-2518466
020 C000002 75
020 A000003 KEEFE, BRUYETTE AND WOODS, INC.
020 B000003 13-1964616
020 C000003 64
020 A000004 MERRILL LYNCH PIERCE FENNER & SMITH INC.
020 B000004 13-5674085
PAGE 3
020 C000004 42
020 A000005 SANDLER O'NEIL & PARTNERS, L.P.
020 B000005 13-3481277
020 C000005 36
020 A000006 KNIGHT SECURITIES
020 B000006 22-3660471
020 C000006 31
020 A000007 CHAPDELAINE CORPORATE SECS
020 B000007 13-3492782
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020 A000008 BEAR STEARNS & CO. INC.
020 B000008 13-3299429
020 C000008 25
020 A000009 CITIGROUP INC.
020 B000009 13-3039426
020 C000009 24

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020 A000010 RYAN BECK & CO.
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022 A000001 DEUTSCHE BANK
022 B000001 13-2730828
022 C000001 4852455
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022 A000002 GOLDMAN SACHS & CO.
022 B000002 13-5108880
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022 A000003 LEHMAN BROTHERS, INC.
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022 A000004 BARCLAYS CAPITAL INC.
022 B000004 06-1031656
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022 A000005 CITIGROUP INC.
022 B000005 13-3039426
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022 A000006 UBS AG
022 B000006 13-3340045
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022 A000007 KEEFE, BRUYETTE AND WOODS, INC.
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022 A000008 CREDIT SUISSE SECURITIES
022 B000008 13-3226008
022 C000008 1035
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022 D000008 5348
022 A000009 MORGAN STANLEY & CO.
022 B000009 13-2655998
022 C000009 5827
022 D000009 0
022 A000010 WACHOVIA
022 B000010 34-1542819
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054 G000000 Y
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054 J000000 Y
054 K000000 N
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054 O000000 Y
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PAGE 6
060 A000000 Y
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070 B020000 N
070 C010000 N
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070 D010000 Y
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070 E010000 N
070 E020000 N
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070 F020000 N

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| | | | |
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| 070 | I020000 | N | |
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| 072CC | 020000 | | 3459 |
| 072DD | 010000 | | 4612 |
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| 072EE000000 | 90403 |
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| 074 H000000 | 0 |
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| 074 J000000 | 11758 |
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| 074 M000000 | 179 |
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| 074 Y000000 | 0 |
| 075 A000000 | 0 |
| 075 B000000 | 415122 |
| 076 000000 | 16.51 |
| 077 A000000 | Y |
| 077 B000000 | Y |
| 078 000000 | N |
| 080 A000000 | TRAVELERS CASUALTY AND SURETY COMPANY |
| 080 C000000 | 2175 |
| 081 A000000 | Y |
| 081 B000000 | 2 |
| 082 A000000 | N |
| 082 B000000 | 0 |
| PAGE 9 | |
| 083 A000000 | N |
| 083 B000000 | 0 |
| 084 A000000 | N |
| 084 B000000 | 0 |
| 085 A000000 | Y |
| 085 B000000 | N |
| 086 A010000 | 4999 |
| 086 A020000 | 74134 |
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| 086 B020000 | 0 |
| 086 C010000 | 0 |
| 086 C020000 | 0 |
| 086 D010000 | 0 |
| 086 D020000 | 0 |

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| | | |
|-----------|----------------|--------------|
| 086 | E010000 | 0 |
| 086 | E020000 | 0 |
| 086 | F010000 | 0 |
| 086 | F020000 | 0 |
| 087 | A010000 | COMMON STOCK |
| 087 | A020000 | 320228109 |
| 087 | A030000 | FF |
| 088 | A000000 | N |
| 088 | B000000 | N |
| 088 | C000000 | N |
| 088 | D000000 | N |
| SIGNATURE | CARL JOHNS | |
| TITLE | VICE PRESIDENT | |