

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

FIRST FINANCIAL FUND INC

Form NSAR-A

November 28, 2006

PAGE 1  
000 A000000 09/30/2006  
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 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 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 DELOITTE & TOUCHE LLP  
013 B010001 DENVER  
013 B020001 CO  
013 B030001 80202

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015 A000001 INVESTORS BANK & TRUST COMPANY  
015 B000001 C  
015 C010001 BOSTON  
015 C020001 MA  
015 C030001 02116  
015 E010001 X  
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  
015 E040004 X  
015 A000005 BANKBOSTON  
015 B000005 S  
015 C010005 SAO PAULO  
015 D010005 BRAZIL  
015 E040005 X  
015 A000006 CREDIT SUISSE  
015 B000006 S  
015 C010006 ZURICH  
015 D010006 SWITZERLAND  
015 E040006 X  
015 A000007 HSBC BANK PLC  
015 B000007 S  
015 C010007 LONDON  
015 D010007 UNITED KINGDOM  
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019 B000000 0  
020 A000001 KEEFE, BRUYETTE AND WOODS, INC.  
020 B000001 13-1964616  
020 C000001 44  
020 A000002 FRIEDMAN, BILLINGS, RAMSEY & CO. INC.  
020 B000002 52-1630477  
020 C000002 32  
PAGE 3  
020 A000003 CITIGROUP INC.  
020 B000003 13-3039426  
020 C000003 16  
020 A000004 LEHMAN BROTHERS, INC.  
020 B000004 13-2518466  
020 C000004 13  
020 A000005 LIQUIDNET INC.  
020 B000005 13-4095933  
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020 A000006 SANDLER O'NEIL & PARTNERS, L.P.  
020 B000006 13-3481277  
020 C000006 10  
020 A000007 STERNE, AGEE & LEACH, INC.  
020 B000007 63-0463600  
020 C000007 10  
020 A000008 HOWE BARNES INVESTMENTS, INC.

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020 B000008 36-2643382  
020 C000008 10  
020 A000009 SUSQUEHANNA BROKERAGE SERVICES  
020 B000009 51-0393127  
020 C000009 9  
020 A000010 MORGAN STANLEY & CO. INC.  
020 B000010 13-2655998  
020 C000010 8  
021 000000 235  
022 A000001 DEUTSCHE BANK  
022 B000001 13-2730828  
022 C000001 3656543  
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022 A000002 GOLDMAN SACHS & CO.  
022 B000002 13-5108880  
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022 A000004 BANK OF AMERICA CO.  
022 B000004 56-2058405  
022 C000004 4334  
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022 A000005 MERRILL LYNCH & CO.  
022 B000005 13-5674085  
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022 A000006 STATE STREET CORP.  
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022 A000007 J.P. MORGAN CHASE & CO.  
022 B000007 13-3379014  
PAGE 4  
022 C000007 2130  
022 D000007 0  
022 A000008 BARCLAYS CAPITAL INC.  
022 B000008 06-1031656  
022 C000008 1642  
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022 A000009 RAYMOND JAMES & ASSOCIATES, INC.  
022 B000009 59-1237041  
022 C000009 1563  
022 D000009 0  
022 A000010 CITIGROUP INC.  
022 B000010 13-3039426  
022 C000010 982  
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025 A000001 BANK OF AMERICA CO.  
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062 G000000 0.0  
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PAGE 7

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070 P010000 Y

PAGE 8

070 P020000 N  
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070 R010000 N

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072	U000000		0
072	V000000		0
072	W000000		67
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072	Z000000		2211
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074	N000000		451511
074	O000000		925
074	P000000		983
074	Q000000		0
074	R010000		0
074	R020000		0

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074 R030000	0
074 R040000	300
074 S000000	0
074 T000000	449303
074 U010000	28062
074 U020000	0
074 V010000	16.01
074 V020000	0.00
074 W000000	0.0000
074 X000000	836
074 Y000000	0
075 A000000	0
075 B000000	440253
076 000000	17.27
077 A000000	Y
077 C000000	Y
078 000000	N
080 C000000	0
081 B000000	0
082 B000000	0
083 A000000	N
083 B000000	0
084 A000000	N
084 B000000	0
085 A000000	Y
085 B000000	N
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
PAGE 10	
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