

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
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008 A000001 WELLINGTON MANAGEMENT COMPANY, LLP
008 B000001 A
008 C000001 801-15908
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008 D020001 MA
008 D030001 02109
010 A000001 FUND ADMINISTRATIVE SERVICES, LLC
010 B000001 84-1282398
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010 A000002 INVESTORS BANK & TRUST COMPANY
010 B000002 85-720
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010 C020002 MA
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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
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015 A000001 INVESTORS BANK & TRUST COMPANY
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015 A000002 HSBC BANK PLC
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020 B000001 52-1630477
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020 A000002 LEHMAN BROTHERS, INC.
020 B000002 13-2518466
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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
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020 A000006 KNIGHT SECURITIES
020 B000006 22-3660471
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020 A000007 CHAPDELAINNE CORPORATE SECS
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020 A000008 BEAR STEARNS & CO. INC.
020 B000008 13-3299429
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020 A000009 CITIGROUP INC.
020 B000009 13-3039426
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020 A000010 RYAN BECK & CO.
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022 A000001 DEUTSCHE BANK
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022 A000005 CITIGROUP INC.
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087	A030000	FF
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088	B000000	N
088	C000000	N
088	D000000	N
SIGNATURE	CARL JOHNS	
TITLE	VICE PRESIDENT	