

FIRST FINANCIAL FUND INC

Form NSAR-B

May 30, 2007

PAGE 1  
000 B000000 03/31/2007  
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  
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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  
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015 C030001 02116  
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015 D010002 BELGIUM  
015 E040002 X  
015 A000003 ROYAL BANK OF CANADA  
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015 C010004 ZURICH  
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015 C010005 FRANKFURT  
015 D010005 GERMANY  
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015 A000006 EUROCLEAR  
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015 C010007 PARIS  
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015 E040008 X  
015 A000009 STANDARD CHARTERED BANK  
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015 C010011 ISTANBUL  
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015 A000012 BNP PARIBAS SECURITIES SERVICES  
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015 C010012 AMSTERDAM  
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015 A000013 SEB  
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015 C010013 STOCKHOLM  
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015 A000014 CITIBANK BRAZIL  
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020 A000001 KEEFE, BRUYETTE & WOODS, INC.  
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020 B000002 52-1630477  
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020 A000003 LEHMAN BROTHERS INC.  
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020 A000004 MERRILL LYNCH & CO., INC.  
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020 A000006 SANDLER O'NEIL & PARTNERS, L.P.  
020 B000006 13-3481277  
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020 A000007 CREDIT SUISSE GROUP  
020 B000007 13-5659485  
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020 A000008 LIQUIDNET INC.  
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020 B000008 13-4095933  
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020 A000009 MORGAN STANLEY & CO., INC.  
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022 A000005 UBS AG

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022 B000005 13-3340045  
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 022 A000008 MORGAN STANLEY & CO., INC.  
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 022 A000009 ITAU SECURITIES INC.  
 022 B000009 13-4197122  
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 022 A000010 SANDLER O'NEILL & PARTNERS, L.P.  
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PAGE 5

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080	A000000	ST. PAUL TRAVELERS INSURANCE COMPANY
080	C000000	2175
081	A000000	Y
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082	A000000	N
082	B000000	0

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083	A000000	N	
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087	A030000	FF	
088	A000000	N	
088	B000000	N	
088	C000000	N	
088	D000000	N	
SIGNATURE	CARL JOHNS		
TITLE	VICE PRESIDENT		