

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  
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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  
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013 B030001 02110

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015 A000001 INVESTORS BANK & TRUST COMPANY  
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015 A000002 HSBC BANK PLC  
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015 C010002 HAMILTON  
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015 A000003 ROYAL BANK OF CANADA  
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015 A000004 BNP PARIBAS SECURITIES SERVICES  
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015 A000005 STANDARD CHARTERED BANK  
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020 A000001 FRIEDMAN, BILLINGS, RAMSEY & CO. INC.  
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 CHAPDELAINÉ CORPORATE SECS  
020 B000007 13-3492782  
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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  
022 B000001 13-2730828  
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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.  
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022 A000006 UBS AG  
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022 A000007 KEEFE, BRUYETTE AND WOODS, INC.  
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022 A000008 CREDIT SUISSE SECURITIES  
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022 A000009 MORGAN STANLEY & CO.  
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022 A000010 WACHOVIA  
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054 G000000 Y  
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070 F020000 N

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PAGE 9	
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086	F010000	0
086	F020000	0
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087	A020000	320228109
087	A030000	FF
088	A000000	N
088	B000000	N
088	C000000	N
088	D000000	N
SIGNATURE	CARL JOHNS	
TITLE	VICE PRESIDENT	