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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
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015 A000005 BANKBOSTON
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015 C010005 SAO PAULO
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015 C010006 ZURICH
015 D010006 SWITZERLAND
015 E040006 X
015 A000007 HSBC BANK PLC
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015 C010007 LONDON
015 D010007 UNITED KINGDOM
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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
020 C000005 13
020 A000006 SANDLER O'NEIL & PARTNERS, L.P.
020 B000006 13-3481277
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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
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020 A000009 SUSQUEHANNA BROKERAGE SERVICES
020 B000009 51-0393127
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020 A000010 MORGAN STANLEY & CO. INC.
020 B000010 13-2655998
020 C000010 8
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022 A000001 DEUTSCHE BANK
022 B000001 13-2730828
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022 A000002 GOLDMAN SACHS & CO.
022 B000002 13-5108880
022 C000002 42361
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022 A000004 BANK OF AMERICA CO.
022 B000004 56-2058405
022 C000004 4334
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022 B000005 13-5674085
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022 A000006 STATE STREET CORP.
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022 D000006 815
022 A000007 J.P. MORGAN CHASE & CO.
022 B000007 13-3379014
PAGE 4
022 C000007 2130
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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
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022 A000010 CITIGROUP INC.
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PAGE 7

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070 O010000 Y
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PAGE 8

070 P020000 N
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070 R010000 N

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074	Q000000		0
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074	R020000		0

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074	R030000	0
074	R040000	300
074	S000000	0
074	T000000	449303
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074	U020000	0
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074	X000000	836
074	Y000000	0
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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
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086	C020000	0
086	D010000	0
086	D020000	0
086	E010000	0
086	E020000	0
086	F010000	0
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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	