

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

FIRST FINANCIAL FUND INC

Form NSAR-A

November 29, 2005

PAGE 1  
000 A000000 09/30/2005  
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  
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 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  
013 B020001 MA  
013 B030001 02110

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

015 A000001 INVESTORS BANK & TRUST COMPANY  
015 B000001 C  
015 C010001 BOSTON  
015 C020001 MA  
015 C030001 02116  
015 E010001 X  
015 A000002 THE BANK OF BERMUDA LIMITED  
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  
018 000000 Y  
019 A000000 N  
019 B000000 0  
020 A000001 LEHMAN BROTHERS, INC.  
020 B000001 13-2518466  
020 C000001 60  
020 A000002 FRIEDMAN, BILLINGS, RAMSEY & CO., INC.  
020 B000002 52-1630477  
020 C000002 40  
020 A000003 KEEFE, BRUYETTE AND WOODS, INC.  
020 B000003 13-1964616  
020 C000003 32  
020 A000004 KNIGHT SECURITIES  
020 B000004 22-3660471  
020 C000004 22  
020 A000005 FIRST TENNESSEE SECURITY CORP.  
020 B000005 62-1758945  
020 C000005 20  
020 A000006 RYAN BECK & CO.  
020 B000006 22-3762759  
020 C000006 20  
020 A000007 TD BANK FINANCIAL GROUP  
020 B000007 XXXXXXXXXXXX  
020 C000007 19  
PAGE 3  
020 A000008 BEAR STEARNS & CO., INC.  
020 B000008 13-3299429  
020 C000008 14  
020 A000009 MORGAN STANLEY & CO., INC.  
020 B000009 13-2655998  
020 C000009 12  
020 A000010 CITIGROUP  
020 B000010 13-5674085  
020 C000010 12  
021 000000 362  
022 A000001 DEUTSCHE BANK SECURITIES, INC.  
022 B000001 13-2730828  
022 C000001 2234756  
022 D000001 0  
022 A000002 LEHMAN BROTHERS, INC.  
022 B000002 13-2518466

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

022 C000002 667532  
 022 D000002 0  
 022 A000003 GOLDMAN SACHS & CO.  
 022 B000003 13-5108880  
 022 C000003 87209  
 022 D000003 0  
 022 A000004 FRIEDMAN, BILLINGS, RAMSEY & CO., INC.  
 022 B000004 52-1634077  
 022 C000004 4192  
 022 D000004 0  
 022 A000005 KEEFE, BRUYETTE AND WOODS, INC.  
 022 B000005 13-1964616  
 022 C000005 3034  
 022 D000005 0  
 022 A000006 CITIGROUP GLOBAL MARKETS, INC.  
 022 B000006 13-5674085  
 022 C000006 2848  
 022 D000006 0  
 022 A000007 RYAN BECK & CO.  
 022 B000007 22-3762759  
 022 C000007 2269  
 022 D000007 0  
 022 A000008 LEGG MASON WOOD WALKER, INC.  
 022 B000008 52-0902557  
 022 C000008 1070  
 022 D000008 0  
 022 A000009 MIDWEST RESEARCH  
 022 B000009 39-1605225  
 022 C000009 955  
 022 D000009 0  
 022 A000010 SANDLER O'NEILL & PARTNERS, L.P.  
 022 B000010 13-3481277  
 022 C000010 799  
 022 D000010 0  
 023 C000000 3005822

PAGE 4

023 D000000 0  
 024 000000 Y  
 025 A000001 CITIGROUP, INC.  
 025 B000001 13-5674085  
 025 C000001 E  
 025 D000001 6204  
 025 D000002 0  
 025 D000003 0  
 025 D000004 0  
 025 D000005 0  
 025 D000006 0  
 025 D000007 0  
 025 D000008 0  
 026 A000000 N  
 026 B000000 Y  
 026 C000000 N  
 026 D000000 Y  
 026 E000000 Y  
 026 F000000 N  
 026 G010000 N  
 026 G020000 N  
 026 H000000 N  
 027 000000 N  
 028 A010000 0  
 028 A020000 0  
 028 A030000 0

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

028	A040000	0
028	B010000	0
028	B020000	0
028	B030000	0
028	B040000	0
028	C010000	0
028	C020000	0
028	C030000	0
028	C040000	0
028	D010000	0
028	D020000	0
028	D030000	0
028	D040000	0
028	E010000	0
028	E020000	0
028	E030000	0
028	E040000	0
028	F010000	0
028	F020000	0
028	F030000	0
028	F040000	0
028	G010000	0
028	G020000	0
028	G030000	0
028	G040000	0
	PAGE 5	
028	H000000	0
030	A000000	0
030	B000000	0.00
030	C000000	0.00
031	A000000	0
031	B000000	0
032	000000	0
033	000000	0
035	000000	0
036	B000000	0
038	000000	0
042	A000000	0
042	B000000	0
042	C000000	0
042	D000000	0
042	E000000	0
042	F000000	0
042	G000000	0
042	H000000	0
043	000000	0
044	000000	0
045	000000	Y
046	000000	N
047	000000	Y
048	000000	0.000
048	A010000	50000
048	A020000	0.750
048	B010000	0
048	B020000	0.000
048	C010000	0
048	C020000	0.000
048	D010000	0
048	D020000	0.000
048	E010000	0
048	E020000	0.000
048	F010000	0

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

048 F020000 0.000  
 048 G010000 0  
 048 G020000 0.000  
 048 H010000 0  
 048 H020000 0.000  
 048 I010000 0  
 048 I020000 0.000  
 048 J010000 0  
 048 J020000 0.000  
 048 K010000 50000  
 048 K020000 0.625  
 049 000000 N  
 050 000000 N  
 051 000000 N  
 052 000000 N  
     PAGE 6  
 053 A000000 N  
 054 A000000 Y  
 054 B000000 Y  
 054 C000000 N  
 054 D000000 N  
 054 E000000 N  
 054 F000000 N  
 054 G000000 Y  
 054 H000000 N  
 054 I000000 N  
 054 J000000 Y  
 054 K000000 N  
 054 L000000 N  
 054 M000000 Y  
 054 N000000 N  
 054 O000000 Y  
 055 A000000 N  
 055 B000000 Y  
 056 000000 Y  
 057 000000 N  
 058 A000000 N  
 059 000000 Y  
 060 A000000 Y  
 060 B000000 Y  
 061 000000 0  
 062 A000000 N  
 062 B000000 0.0  
 062 C000000 0.0  
 062 D000000 0.0  
 062 E000000 0.0  
 062 F000000 0.0  
 062 G000000 0.0  
 062 H000000 0.0  
 062 I000000 0.0  
 062 J000000 0.0  
 062 K000000 0.0  
 062 L000000 0.0  
 062 M000000 0.0  
 062 N000000 0.0  
 062 O000000 0.0  
 062 P000000 0.0  
 062 Q000000 0.0  
 062 R000000 0.0  
 063 A000000 0  
 063 B000000 0.0  
 066 A000000 Y

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

066 B000000 N  
 066 C000000 Y  
 066 D000000 N  
 066 E000000 N  
 066 F000000 N  
     PAGE 7  
 066 G000000 N  
 067 000000 N  
 068 A000000 N  
 068 B000000 N  
 069 000000 N  
 070 A010000 Y  
 070 A020000 Y  
 070 B010000 N  
 070 B020000 N  
 070 C010000 N  
 070 C020000 N  
 070 D010000 Y  
 070 D020000 N  
 070 E010000 N  
 070 E020000 N  
 070 F010000 N  
 070 F020000 N  
 070 G010000 N  
 070 G020000 N  
 070 H010000 N  
 070 H020000 N  
 070 I010000 N  
 070 I020000 N  
 070 J010000 Y  
 070 J020000 Y  
 070 K010000 N  
 070 K020000 N  
 070 L010000 Y  
 070 L020000 Y  
 070 M010000 Y  
 070 M020000 Y  
 070 N010000 N  
 070 N020000 N  
 070 O010000 Y  
 070 O020000 Y  
 070 P010000 Y  
 070 P020000 N  
 070 Q010000 N  
 070 Q020000 N  
 070 R010000 N  
 070 R020000 N  
 071 A000000 121805  
 071 B000000 156719  
 071 C000000 388640  
 071 D000000 31  
 072 A000000 6  
 072 B000000 377  
 072 C000000 5018  
 072 D000000 0  
 072 E000000 0  
 072 F000000 1324  
     PAGE 8  
 072 G000000 395  
 072 H000000 0  
 072 I000000 13  
 072 J000000 128

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

072	K000000	0
072	L000000	54
072	M000000	66
072	N000000	0
072	O000000	0
072	P000000	46
072	Q000000	0
072	R000000	15
072	S000000	50
072	T000000	0
072	U000000	0
072	V000000	0
072	W000000	77
072	X000000	2168
072	Y000000	0
072	Z000000	3227
072AA	000000	33207
072BB	000000	0
072CC	010000	0
072CC	020000	10220
072DD	010000	0
072DD	020000	0
072EE	000000	0
073	A010000	0.0000
073	A020000	0.0000
073	B000000	0.0000
073	C000000	0.0000
074	A000000	91
074	B000000	62100
074	C000000	0
074	D000000	0
074	E000000	0
074	F000000	360317
074	G000000	0
074	H000000	0
074	I000000	3759
074	J000000	2297
074	K000000	0
074	L000000	630
074	M000000	565
074	N000000	429759
074	O000000	3937
074	P000000	673
074	Q000000	0
074	R010000	0
074	R020000	0
074	R030000	0
	PAGE	9
074	R040000	304
074	S000000	0
074	T000000	424845
074	U010000	23063
074	U020000	0
074	V010000	18.42
074	V020000	0.00
074	W000000	0.0000
074	X000000	878
074	Y000000	0
075	A000000	0
075	B000000	414511
076	000000	19.40
077	A000000	Y

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

077 C000000 Y  
078 000000 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  
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