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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
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006 000000 N
007 A000000 N
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007 C011000 10
008 A000001 WELLINGTON MANAGEMENT COMPANY, LLP
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008 D030001 02109
010 A000001 FUND ADMINISTRATIVE SERVICES, LLC
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010 A000002 INVESTORS BANK & TRUST COMPANY
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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

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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
015 D010002 BERMUDA
015 E040002 X
015 A000003 ROYAL BANK OF CANADA
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015 C010003 TORONTO
015 D010003 CANADA
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015 A000004 BNP PARIBAS SECURITIES SERVICES
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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
020 C000005 36
020 A000006 KNIGHT SECURITIES
020 B000006 22-3660471
020 C000006 31
020 A000007 CHAPDELAIN CORPORA SECS
020 B000007 13-3492782
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020 A000008 BEAR STEARNS & CO. INC.
020 B000008 13-3299429
020 C000008 25
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 A000002 GOLDMAN SACHS & CO.
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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.
022 B000005 13-3039426
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022 B000008 13-3226008
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022 D000008 5348
022 A000009 MORGAN STANLEY & CO.
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022 C000009 5827
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022 A000010 WACHOVIA
022 B000010 34-1542819
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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	