

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
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-B

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
015 C010004 FRANKFURT
015 D010004 GERMANY
015 E040004 X
015 A000005 STANDARD CHARTERED BANK
015 B000005 S
015 C010005 TOKYO
015 D010005 JAPAN
015 E040005 X
015 A000006 CREDIT SUISSE
015 B000006 S
015 C010006 ZURICH
015 D010006 SWITZERLAND
015 E040006 X
018 000000 Y
019 A000000 N
019 B000000 0
020 A000001 FRIEDMAN, BILLINGS, RAMSEY & CO. INC.
020 B000001 52-1630477
020 C000001 75
020 A000002 LEHMAN BROTHERS, INC.
020 B000002 13-2518466
020 C000002 75
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
020 C000007 27
020 A000008 BEAR STEARNS & CO. INC.
020 B000008 13-3299429
020 C000008 25
020 A000009 CITIGROUP INC.
020 B000009 13-3039426
020 C000009 24

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

020 A000010 RYAN BECK & CO.
020 B000010 22-3762759
020 C000010 23
021 000000 683
022 A000001 DEUTSCHE BANK
022 B000001 13-2730828
022 C000001 4852455
022 D000001 9456
022 A000002 GOLDMAN SACHS & CO.
022 B000002 13-5108880
022 C000002 2327800
022 D000002 124
022 A000003 LEHMAN BROTHERS, INC.
022 B000003 13-2518466
022 C000003 669637
022 D000003 0
022 A000004 BARCLAYS CAPITAL INC.
022 B000004 06-1031656
022 C000004 5669
022 D000004 4711
022 A000005 CITIGROUP INC.
022 B000005 13-3039426
022 C000005 4291
022 D000005 4332
022 A000006 UBS AG
022 B000006 13-3340045
022 C000006 3136
022 D000006 4831
022 A000007 KEEFE, BRUYETTE AND WOODS, INC.
022 B000007 13-1964616
022 C000007 6804
022 D000007 0
022 A000008 CREDIT SUISSE SECURITIES
022 B000008 13-3226008
022 C000008 1035
PAGE 4
022 D000008 5348
022 A000009 MORGAN STANLEY & CO.
022 B000009 13-2655998
022 C000009 5827
022 D000009 0
022 A000010 WACHOVIA
022 B000010 34-1542819
022 C000010 5744
022 D000010 0
023 C000000 7915145
023 D000000 31996
024 000000 N
025 D000001 0
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

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

026 G010000 N
 026 G020000 N
 026 H000000 N
 027 000000 N
 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
 PAGE 5
 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
 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
 053 A000000 N
 054 A000000 Y
 054 B000000 Y
 054 C000000 N
 054 D000000 N
 054 E000000 N
 054 F000000 N

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

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 Y
058 A000000 N
059 000000 Y
PAGE 6
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
066 B000000 N
066 C000000 Y
066 D000000 N
066 E000000 N
066 F000000 N
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

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

070	G010000	N	
070	G020000	N	
070	H010000	N	
070	H020000	N	
070	I010000	N	
	PAGE	7	
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	Y	
070	Q010000	N	
070	Q020000	N	
070	R010000	N	
070	R020000	N	
071	A000000		273025
071	B000000		284984
071	C000000		391148
071	D000000		70
072	A000000	12	
072	B000000		1209
072	C000000		9399
072	D000000		0
072	E000000		0
072	F000000		2646
072	G000000		788
072	H000000		0
072	I000000		24
072	J000000		243
072	K000000		0
072	L000000		40
072	M000000		147
072	N000000		0
072	O000000		0
072	P000000		46
072	Q000000		0
072	R000000		29
072	S000000		61
072	T000000		0
072	U000000		0
072	V000000		0
072	W000000		199
072	X000000		4223
072	Y000000		0
072	Z000000		6385
072AA	000000		58998
072BB	000000		0
	PAGE	8	
072CC	010000		0
072CC	020000		3459
072DD	010000		4612
072DD	020000		0

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

072EE000000	90403
073 A010000	0.2000
073 A020000	0.0000
073 B000000	3.9200
073 C000000	0.0000
074 A000000	97
074 B000000	9800
074 C000000	0
074 D000000	0
074 E000000	0
074 F000000	419399
074 G000000	0
074 H000000	0
074 I000000	530
074 J000000	11758
074 K000000	0
074 L000000	601
074 M000000	179
074 N000000	442364
074 O000000	1699
074 P000000	655
074 Q000000	0
074 R010000	0
074 R020000	0
074 R030000	0
074 R040000	335
074 S000000	0
074 T000000	439675
074 U010000	28062
074 U020000	0
074 V010000	15.67
074 V020000	0.00
074 W000000	0.0000
074 X000000	860
074 Y000000	0
075 A000000	0
075 B000000	415122
076 000000	16.51
077 A000000	Y
077 B000000	Y
078 000000	N
080 A000000	TRAVELERS CASUALTY AND SURETY COMPANY
080 C000000	2175
081 A000000	Y
081 B000000	2
082 A000000	N
082 B000000	0
PAGE 9	
083 A000000	N
083 B000000	0
084 A000000	N
084 B000000	0
085 A000000	Y
085 B000000	N
086 A010000	4999
086 A020000	74134
086 B010000	0
086 B020000	0
086 C010000	0
086 C020000	0
086 D010000	0
086 D020000	0

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

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	