

FIRST FINANCIAL FUND INC

Form NSAR-B

May 27, 2005

PAGE 1
000 B000000 03/31/2005
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
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007 C010600 6
007 C010700 7
007 C010800 8
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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

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015 A000001 INVESTORS BANK & TRUST COMPANY
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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 BANK LEU LTD.
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015 C010004 ZURICH
015 D010004 SWITZERLAND
015 E040004 X
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020 A000001 FRIEDMAN, BILLINGS, RAMSEY & CO., INC
020 B000001 52-1630477
020 C000001 112
020 A000002 KEEFE, BRUYETTE AND WOODS, INC
020 B000002 13-1964616
020 C000002 109
020 A000003 LEHMAN BROTHERS INC
020 B000003 13-2518466
020 C000003 71
020 A000004 MORGAN STANLEY & CO., INC
020 B000004 13-2655998
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020 A000005 SANDLER O'NEIL & PARTNERS, L.P.
020 B000005 13-3481277
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020 A000006 CHAPDELAIN CORP SEC
020 B000006 13-3492782
020 C000006 53
020 A000007 CITIGROUP GLOBAL MARKETS, INC
020 B000007 13-5674085
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PAGE 3
020 A000008 MERRILL LYNCH PIERCE FENNER & SMITH INC
020 B000008 13-5674085
020 C000008 39
020 A000009 BANC OF AMERICA SECURITIES
020 B000009 56-2058405
020 C000009 39
020 A000010 KNIGHT SECURITIES
020 B000010 22-3660471
020 C000010 30
021 000000 971
022 A000001 GOLDMAN SACHS & CO
022 B000001 13-5108880
022 C000001 5546660
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022 A000002 LEHMAN BROTHERS INC.
022 B000002 13-2518466

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022 C000002 2023765
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 022 D000003 0
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 022 B000007 11-2418191
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 023 D000000 7989
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 025 A000001 CITIGROUP, INC
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076 000000 18.02
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077 B000000 Y
078 000000 N
080 A000000 TRAVELERS CASUALTY AND SURETY COMPANY
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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
PAGE 10
SIGNATURE CARL JOHNS
TITLE VICE PRESIDENT