

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

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

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 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 BANKBOSTON
015 B000005 S
015 C010005 SAO PAULO
015 D010005 BRAZIL
015 E040005 X
015 A000006 CREDIT SUISSE
015 B000006 S
015 C010006 ZURICH
015 D010006 SWITZERLAND
015 E040006 X
015 A000007 HSBC BANK PLC
015 B000007 S
015 C010007 LONDON
015 D010007 UNITED KINGDOM
015 E040007 X
018 000000 Y
019 A000000 N
019 B000000 0
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
020 C000006 10
020 A000007 STERNE, AGEE & LEACH, INC.
020 B000007 63-0463600
020 C000007 10
020 A000008 HOWE BARNES INVESTMENTS, INC.

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

020 B000008 36-2643382
020 C000008 10
020 A000009 SUSQUEHANNA BROKERAGE SERVICES
020 B000009 51-0393127
020 C000009 9
020 A000010 MORGAN STANLEY & CO. INC.
020 B000010 13-2655998
020 C000010 8
021 000000 235
022 A000001 DEUTSCHE BANK
022 B000001 13-2730828
022 C000001 3656543
022 D000001 0
022 A000002 GOLDMAN SACHS & CO.
022 B000002 13-5108880
022 C000002 42361
022 D000002 0
022 A000003 MORGAN STANLEY & CO.
022 B000003 13-2655998
022 C000003 4971
022 D000003 0
022 A000004 BANK OF AMERICA CO.
022 B000004 56-2058405
022 C000004 4334
022 D000004 0
022 A000005 MERRILL LYNCH & CO.
022 B000005 13-5674085
022 C000005 3032
022 D000005 0
022 A000006 STATE STREET CORP.
022 B000006 04-3464336
022 C000006 2979
022 D000006 815
022 A000007 J.P. MORGAN CHASE & CO.
022 B000007 13-3379014
PAGE 4
022 C000007 2130
022 D000007 0
022 A000008 BARCLAYS CAPITAL INC.
022 B000008 06-1031656
022 C000008 1642
022 D000008 4516
022 A000009 RAYMOND JAMES & ASSOCIATES, INC.
022 B000009 59-1237041
022 C000009 1563
022 D000009 0
022 A000010 CITIGROUP INC.
022 B000010 13-3039426
022 C000010 982
022 D000010 1419
023 C000000 3726117
023 D000000 9464
024 000000 Y
025 A000001 BANK OF AMERICA CO.
025 B000001 56-2058405
025 C000001 E
025 D000001 4746
025 D000002 0
025 D000003 0
025 D000004 0
025 D000005 0
025 D000006 0

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

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
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
	PAGE 5	
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
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

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

045 000000 Y
 046 000000 N
 047 000000 Y
 048 000000 0.000
 048 A010000 150000
 048 A020000 1.125
 048 B010000 150000
 048 B020000 1.000
 048 C010000 0
 048 C020000 0.000
 048 D010000 0
 048 D020000 0.000
 048 E010000 0
 048 E020000 0.000
 048 F010000 0
 PAGE 6
 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 300000
 048 K020000 0.875
 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
 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 N
 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

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

062 G000000 0.0
 062 H000000 0.0
 062 I000000 0.0
 062 J000000 0.0
 062 K000000 0.0

PAGE 7

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
 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 N

PAGE 8

070 P010000 Y
 070 P020000 N
 070 Q010000 N
 070 Q020000 N
 070 R010000 N

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

070	R020000	N	
071	A000000		99907
071	B000000		119657
071	C000000		413025
071	D000000		24
072	A000000		6
072	B000000		774
072	C000000		3935
072	D000000		0
072	E000000		0
072	F000000		1713
072	G000000		416
072	H000000		0
072	I000000		13
072	J000000		132
072	K000000		0
072	L000000		27
072	M000000		73
072	N000000		0
072	O000000		0
072	P000000		0
072	Q000000		0
072	R000000		16
072	S000000		40
072	T000000		0
072	U000000		0
072	V000000		0
072	W000000		67
072	X000000		2497
072	Y000000		0
072	Z000000		2211
072	AA000000		21064
072	BB000000		0
072	CC010000		0
072	CC020000		13647
072	DD010000		0
072	DD020000		0
072	EE000000		0
073	A010000		0.0000
073	A020000		0.0000
073	B000000		0.0000
073	C000000		0.0000
074	A000000		29
074	B000000		40600
074	C000000		0
074	D000000		0
074	E000000		0
	PAGE	9	
074	F000000		409376
074	G000000		0
074	H000000		0
074	I000000		312
074	J000000		445
074	K000000		0
074	L000000		555
074	M000000		194
074	N000000		451511
074	O000000		925
074	P000000		983
074	Q000000		0
074	R010000		0
074	R020000		0

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

074	R030000	0
074	R040000	300
074	S000000	0
074	T000000	449303
074	U010000	28062
074	U020000	0
074	V010000	16.01
074	V020000	0.00
074	W000000	0.0000
074	X000000	836
074	Y000000	0
075	A000000	0
075	B000000	440253
076	000000	17.27
077	A000000	Y
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
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
	PAGE	10
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	