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FIRST FINANCIAL FUND INC

Form NSAR-B

May 30, 2007

PAGE 1
000 B000000 03/31/2007
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

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015 A000001 INVESTORS BANK & TRUST COMPANY
015 B000001 C
015 C010001 BOSTON
015 C020001 MA
015 C030001 02116
015 E010001 X
015 A000002 CITIBANK
015 B000002 S
015 C010002 BRUSSELS
015 D010002 BELGIUM
015 E040002 X
015 A000003 ROYAL BANK OF CANADA
015 B000003 S
015 C010003 TORONTO
015 D010003 CANADA
015 E040003 X
015 A000004 CREDIT SUISSE
015 B000004 S
015 C010004 ZURICH
015 D010004 SWITZERLAND
015 E040004 X
015 A000005 BNP PARIBAS SECURITIES SERVICES
015 B000005 S
015 C010005 FRANKFURT
015 D010005 GERMANY
015 E040005 X
015 A000006 EUROCLEAR
015 B000006 S
015 C010006 LUXEMBOURG
015 D010006 LUXEMBOURG
015 E040006 X
015 A000007 BNP PARIBAS SECURITIES SERVICES
015 B000007 S
015 C010007 PARIS
015 D010007 FRANCE
015 E040007 X
015 A000008 HSBC BANK PLC
015 B000008 S
015 C010008 LONDON
015 D010008 UNITED KINGDOM
015 E040008 X
015 A000009 STANDARD CHARTERED BANK
015 B000009 S
015 C010009 KWUN TONG
015 D010009 HONG KONG
PAGE 3
015 E040009 X
015 A000010 STANDARD CHARTERED BANK
015 B000010 S
015 C010010 TOKYO
015 D010010 JAPAN
015 E040010 X
015 A000011 HSBC
015 B000011 S
015 C010011 ISTANBUL
015 D010011 TURKEY
015 E040011 X
015 A000012 BNP PARIBAS SECURITIES SERVICES
015 B000012 S
015 C010012 AMSTERDAM
015 D010012 NETHERLANDS
015 E040012 X

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015 A000013 SEB
015 B000013 S
015 C010013 STOCKHOLM
015 D010013 SWEEDEN
015 E040013 X
015 A000014 CITIBANK BRAZIL
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015 C010014 SAO PAULO
015 D010014 BRAZIL
015 E040014 X
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020 A000001 KEEFE, BRUYETTE & WOODS, INC.
020 B000001 13-1964616
020 C000001 92
020 A000002 FRIEDMAN, BILLINGS, RAMSEY
020 B000002 52-1630477
020 C000002 52
020 A000003 LEHMAN BROTHERS INC.
020 B000003 13-2518466
020 C000003 46
020 A000004 MERRILL LYNCH & CO., INC.
020 B000004 13-2761776
020 C000004 33
020 A000005 CITIGROUP
020 B000005 13-3039426
020 C000005 24
020 A000006 SANDLER O'NEIL & PARTNERS, L.P.
020 B000006 13-3481277
020 C000006 23
020 A000007 CREDIT SUISSE GROUP
020 B000007 13-5659485
020 C000007 20
020 A000008 LIQUIDNET INC.
PAGE 4
020 B000008 13-4095933
020 C000008 19
020 A000009 MORGAN STANLEY & CO., INC.
020 B000009 13-2655998
020 C000009 17
020 A000010 BEAR, STEARNS & CO. INC.
020 B000010 13-3299429
020 C000010 17
021 000000 517
022 A000001 DEUTSCHE BANK
022 B000001 04-2447211
022 C000001 5766411
022 D000001 0
022 A000002 GOLDMAN SACHS & CO.
022 B000002 13-5108880
022 C000002 763838
022 D000002 0
022 A000003 CREDIT SUISSE GROUP
022 B000003 13-5659485
022 C000003 9232
022 D000003 0
022 A000004 FREIDMAN, BILLINGS, RAMSEY
022 B000004 52-1630477
022 C000004 4495
022 D000004 0
022 A000005 UBS AG

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022 B000005 13-3340045
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 022 D000005 0
 022 A000006 BANCO BRADESCO
 022 B000006 13-4123780
 022 C000006 3006
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 022 A000007 BEAR, STEARNS & CO. INC.
 022 B000007 13-3299429
 022 C000007 2244
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 022 A000008 MORGAN STANLEY & CO., INC.
 022 B000008 13-2655998
 022 C000008 1820
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 022 A000009 ITAU SECURITIES INC.
 022 B000009 13-4197122
 022 C000009 1781
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 022 A000010 SANDLER O'NEILL & PARTNERS, L.P.
 022 B000010 13-3481277
 022 C000010 1731
 022 D000010 0
 023 C000000 6568907
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PAGE 5

024 000000 Y
 025 A000001 UBS AG
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 025 A000002 CREDIT SUISSE GROUP
 025 B000002 13-5659485
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| 028 | D020000 | 0 |
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| 028 | F040000 | 0 |
| 028 | G010000 | 0 |
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| 030 | C000000 | 0.00 |
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| 048 | D020000 | 0.000 |
| 048 | E010000 | 0 |
| 048 | E020000 | 0.000 |
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| 048 | F020000 | 0.000 |
| 048 | G010000 | 0 |
| 048 | G020000 | 0.000 |
| 048 | H010000 | 0 |
| 048 | H020000 | 0.000 |
| 048 | I010000 | 0 |
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| 048 | J010000 | 0 |

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048 J020000 0.000
 048 K010000 300000
 048 K020000 0.875
 049 000000 N
 050 000000 N
 PAGE 7
 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
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 PAGE 8
 066 E000000 N
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 067 000000 N

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|-----|---------|----|--------|
| 068 | A000000 | N | |
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| 070 | C010000 | N | |
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| 070 | D010000 | Y | |
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| 070 | E010000 | N | |
| 070 | E020000 | N | |
| 070 | F010000 | N | |
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| 070 | G010000 | N | |
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| 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 | |
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| 071 | D000000 | | 55 |
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| 072 | B000000 | | 1376 |
| 072 | C000000 | | 6464 |
| 072 | D000000 | | 0 |
| | PAGE | 9 | |
| 072 | E000000 | | 0 |
| 072 | F000000 | | 3928 |
| 072 | G000000 | | 832 |
| 072 | H000000 | | 0 |
| 072 | I000000 | | 29 |
| 072 | J000000 | | 259 |
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| 072 | N000000 | | 0 |
| 072 | O000000 | | 0 |
| 072 | P000000 | | 0 |
| 072 | Q000000 | | 0 |
| 072 | R000000 | | 27 |

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| | | |
|-------|---------|--------------------------------------|
| 072 | S000000 | 179 |
| 072 | T000000 | 0 |
| 072 | U000000 | 0 |
| 072 | V000000 | 0 |
| 072 | W000000 | 239 |
| 072 | X000000 | 5631 |
| 072 | Y000000 | 0 |
| 072 | Z000000 | 2209 |
| 072AA | 000000 | 49199 |
| 072BB | 000000 | 0 |
| 072CC | 010000 | 0 |
| 072CC | 020000 | 20025 |
| 072DD | 010000 | 5612 |
| 072DD | 020000 | 0 |
| 072EE | 000000 | 40129 |
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| 073 | A020000 | 0.0000 |
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| 073 | C000000 | 0.0000 |
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| 074 | G000000 | 0 |
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| 074 | L000000 | 277 |
| 074 | M000000 | 174 |
| 074 | N000000 | 451274 |
| 074 | O000000 | 7495 |
| 074 | P000000 | 1055 |
| 074 | Q000000 | 0 |
| 074 | R010000 | 0 |
| | PAGE | 10 |
| 074 | R020000 | 0 |
| 074 | R030000 | 0 |
| 074 | R040000 | 361 |
| 074 | S000000 | 0 |
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| 074 | U020000 | 0 |
| 074 | V010000 | 15.15 |
| 074 | V020000 | 0.00 |
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| 076 | 000000 | 14.25 |
| 077 | A000000 | Y |
| 077 | B000000 | Y |
| 078 | 000000 | N |
| 080 | A000000 | ST. PAUL TRAVELERS INSURANCE COMPANY |
| 080 | C000000 | 2175 |
| 081 | A000000 | Y |
| 081 | B000000 | 2 |
| 082 | A000000 | N |
| 082 | B000000 | 0 |

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| | | | |
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| 083 | A000000 | N | |
| 083 | B000000 | | 0 |
| 084 | A000000 | N | |
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| 086 | C020000 | | 0 |
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| 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 | | |