

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  
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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  
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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.  
015 B000004 S  
015 C010004 ZURICH  
015 D010004 SWITZERLAND  
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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  
020 C000004 61  
020 A000005 SANDLER O'NEIL & PARTNERS, L.P.  
020 B000005 13-3481277  
020 C000005 59  
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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020 A000008 MERRILL LYNCH PIERCE FENNER & SMITH INC  
020 B000008 13-5674085  
020 C000008 39  
020 A000009 BANC OF AMERICA SECURITIES  
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020 B000010 22-3660471  
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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 A000003 DEUTSCHE BANK SECURITIES INC  
 022 B000003 13-2730828  
 022 C000003 824075  
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 022 B000007 11-2418191  
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 023 D000000 7989  
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080 A000000 TRAVELERS CASUALTY AND SURETY COMPANY  
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087 A010000 COMMON STOCK  
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PAGE 10  
SIGNATURE CARL JOHNS  
TITLE VICE PRESIDENT