

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

070 P010000 Y  
PAGE 8

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	