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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

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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 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
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015 C010005 SAO PAULO
015 D010005 BRAZIL
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015 A000006 CREDIT SUISSE
015 B000006 S
015 C010006 ZURICH
015 D010006 SWITZERLAND
015 E040006 X
015 A000007 HSBC BANK PLC
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015 C010007 LONDON
015 D010007 UNITED KINGDOM
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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.

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020 B000008 36-2643382
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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
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022 A000002 GOLDMAN SACHS & CO.
022 B000002 13-5108880
022 C000002 42361
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022 A000003 MORGAN STANLEY & CO.
022 B000003 13-2655998
022 C000003 4971
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022 A000004 BANK OF AMERICA CO.
022 B000004 56-2058405
022 C000004 4334
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022 A000005 MERRILL LYNCH & CO.
022 B000005 13-5674085
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022 A000006 STATE STREET CORP.
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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
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022 A000010 CITIGROUP INC.
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025 A000001 BANK OF AMERICA CO.
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062 G000000 0.0
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066 F000000 N
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070 P010000 Y
070 P020000 N

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070 Q010000 N
070 Q020000 N
070 R010000 N

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070	R020000	N	
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074	P000000		983
074	Q000000		0
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074	R020000		0

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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
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086 B010000	0
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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