

FIRST FINANCIAL FUND INC

Form NSAR-B

May 28, 2004

PAGE 1  
000 B000000 03/31/2004  
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  
006 000000 N  
007 A000000 N  
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007 C010100 1  
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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 80301  
010 A000002 PFPC, INC.  
010 B000002 84-1761  
010 C010002 WESTBORO  
010 C020002 MA  
010 C030002 01581  
012 A000001 EQUISERVE TRUST COMPANY, N.A.  
012 B000001 84-5601  
012 C010001 PROVIDENCE  
PAGE 2  
012 C020001 RI  
012 C030001 02941  
013 A000001 KPMG LLP  
013 B010001 BOSTON  
013 B020001 MA  
013 B030001 02110

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015 A000001 PFPC TRUST COMPANY  
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015 C010001 PHILADELPHIA  
015 C020001 PA  
015 C030001 19153  
015 E010001 X  
015 A000002 CITIBANK  
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015 C010002 NEW YORK  
015 C020002 NY  
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015 E040002 X  
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020 A000001 FRIEDMAN, BILLINGS & RAMSEY  
020 B000001 52-1630477  
020 C000001 184  
020 A000002 KEEFE BRUYETTE & WOODS, INC.  
020 B000002 51-0379417  
020 C000002 100  
020 A000003 SANDLER O'NEIL & PARTNERS  
020 B000003 13-3481277  
020 C000003 96  
020 A000004 LEHMAN BROTHERS SECURITIES  
020 B000004 13-2518466  
020 C000004 71  
020 A000005 MORGAN STANLEY  
020 B000005 36-3145972  
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020 A000006 CITIGROUP GLOBAL MARKETS  
020 B000006 11-2418067  
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020 A000007 SIG BROKERAGE LP  
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020 A000008 GOLDMAN SACHS & COMPANY  
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022 C000004 964700

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022 D000004 0  
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072 K000000 0  
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 072 M000000 101  
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PAGE 7

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PAGE 8

074 Y000000 0  
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 076 000000 18.30

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077 A000000 Y  
077 B000000 Y  
077 K000000 Y  
078 000000 N  
080 A000000 TRAVELERS CASUALTY AND SURETY COMPANY  
080 B000000 NONE  
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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