

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
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006 000000 N
007 A000000 N
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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
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015 D010008 UNITED KINGDOM
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015 C010009 KWUN TONG
015 D010009 HONG KONG
PAGE 3
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015 A000013 SEB
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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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087	A020000	320228109	
087	A030000	FF	
088	A000000	N	
088	B000000	N	
088	C000000	N	
088	D000000	N	
SIGNATURE	CARL JOHNS		
TITLE	VICE PRESIDENT		