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FIRST FINANCIAL FUND INC

Form NSAR-A

November 29, 2005

PAGE 1  
000 A000000 09/30/2005  
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 C010700 7  
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  
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013 A000001 KPMG LLP  
013 B010001 BOSTON  
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015 A000001 INVESTORS BANK & TRUST COMPANY  
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015 E040002 X  
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020 A000001 LEHMAN BROTHERS, INC.  
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020 B000002 52-1630477  
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020 A000003 KEEFE, BRUYETTE AND WOODS, INC.  
020 B000003 13-1964616  
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020 A000004 KNIGHT SECURITIES  
020 B000004 22-3660471  
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020 A000005 FIRST TENNESSEE SECURITY CORP.  
020 B000005 62-1758945  
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020 A000006 RYAN BECK & CO.  
020 B000006 22-3762759  
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020 A000007 TD BANK FINANCIAL GROUP  
020 B000007 XXXXXXXXXXXX  
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PAGE 3  
020 A000008 BEAR STEARNS & CO., INC.  
020 B000008 13-3299429  
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020 A000009 MORGAN STANLEY & CO., INC.  
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020 A000010 CITIGROUP  
020 B000010 13-5674085  
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022 A000001 DEUTSCHE BANK SECURITIES, INC.  
022 B000001 13-2730828  
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022 A000002 LEHMAN BROTHERS, INC.  
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022 C000002 667532  
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 022 B000003 13-5108880  
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 022 B000009 39-1605225  
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 022 A000010 SANDLER O'NEILL & PARTNERS, L.P.  
 022 B000010 13-3481277  
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087 A020000 320228109  
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088 C000000 N  
088 D000000 N  
SIGNATURE CARL JOHNS  
TITLE VICE PRESIDENT