

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  
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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  
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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  
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012 C020001 RI  
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013 A000001 KPMG LLP  
013 B010001 BOSTON  
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015 A000001 PFPC TRUST COMPANY  
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020 A000002 KEEFE BRUYETTE & WOODS, INC.  
020 B000002 51-0379417  
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020 A000003 SANDLER O'NEIL & PARTNERS  
020 B000003 13-3481277  
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020 A000004 LEHMAN BROTHERS SECURITIES  
020 B000004 13-2518466  
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020 A000005 MORGAN STANLEY  
020 B000005 36-3145972  
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 072 F000000 2649  
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077 A000000 Y  
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080 A000000 TRAVELERS CASUALTY AND SURETY COMPANY  
080 B000000 NONE  
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088 C000000 N  
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SIGNATURE CARL JOHNS  
TITLE VICE PRESIDENT