

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
007 B000000 0
007 C010100 1
007 C010200 2
007 C010300 3
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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
015 B000002 S
015 C010002 NEW YORK
015 C020002 NY
015 C030002 10019
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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
020 C000005 53
020 A000006 CITIGROUP GLOBAL MARKETS
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020 A000007 SIG BROKERAGE LP
020 B000007 51-0393121
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020 A000008 GOLDMAN SACHS & COMPANY
020 B000008 13-5108880
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020 A000009 DEUTCHE BANK SECURITIES
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020 A000010 CREDIT SUISSE FIRST BOSTON
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021 000000 962
022 A000001 GOLDMAN, SACHS & COMPANY
022 B000001 13-5108880
022 C000001 3914305
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022 A000002 LEHMAN BROTHERS INC.
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022 C000004 964700

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022 D000004 0
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 022 B000005 13-3856626
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 022 A000009 JP MORGAN SECURITIES
 022 B000009 13-2624428
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072 K000000 0
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 072 O000000 0

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072 P000000 30
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 072 V000000 0
 072 W000000 388
 072 X000000 4417
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 072AA000000 90698
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 074 K000000 0
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 074 O000000 20686
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 074 X000000 950

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074 Y000000 0
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 075 B000000 400585
 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
080 C000000 1200
081 A000000 Y
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082 A000000 N
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086 F010000 0
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