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FIRST FINANCIAL FUND INC

Form NSAR-A

November 28, 2007

PAGE 1  
000 A000000 09/30/2007  
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  
004 000000 N  
005 000000 N  
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007 A000000 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 80302  
010 A000002 STATE STREET BANK & TRUST COMPANY  
010 B000002 85-11329  
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010 C020002 MA  
010 C030002 02116  
012 A000001 COMPUTERSHARE TRUST COMPANY, NA  
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012 C010001 CANTON  
PAGE 2  
012 C020001 MA  
012 C030001 02021  
013 A000001 DELOITTE & TOUCHE LLP  
013 B010001 DENVER  
013 B020001 CO  
013 B030001 80202

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015 A000001 STATE STREET BANK & TRUST COMPANY  
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015 A000002 CITIBANK  
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015 D010002 BELGIUM  
015 E040002 X  
015 A000003 ROYAL BANK OF CANADA  
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015 E040003 X  
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015 A000005 BNP PARIBAS SECURITIES SERVICES  
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015 C010007 PARIS  
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015 A000008 HSBC BANK PLC  
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015 C010008 LONDON  
015 D010008 UNITED KINGDOM  
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015 A000009 STANDARD CHARTERED BANK  
015 B000009 S  
015 C010009 KWUN TONG  
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015 A000013 SEB  
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015 A000015 NATIONAL AUSTRALIA BANK  
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020 A000002 GOLDMAN SACHS & CO.  
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020 A000003 MORGAN STANLEY & CO., INC.  
PAGE 4  
020 B000003 13-2655998  
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020 A000004 KEEFE, BRUYETTE & WOODS, INC.  
020 B000004 13-1964616  
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020 A000005 SANDLER O'NEIL & PARTNERS, L.P.  
020 B000005 13-3481277  
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020 A000010 KINGHT CAPITAL MARKETS  
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022 B000001 04-2447211

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PAGE 5

022 D000007 858  
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 025 A000003 MERRILL LYNCH & CO., INC.  
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074 S000000		0
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087	A030000	FF
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088	B000000	N
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088	D000000	N
SIGNATURE	CARL JOHNS	
TITLE	VICE PRESIDENT	