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FIRST FINANCIAL FUND INC

Form NSAR-A

November 27, 2001

PAGE 1
000 A000000 09/30/2001
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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 9733671495
002 A000000 100 MULBERRY STREET, 4TH FLOOR
002 B000000 NEWARK
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008 A000001 WELLINGTON MANAGEMENT COMPANY, LLP
008 B000001 A
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008 D010001 BOSTON
008 D020001 MA
008 D030001 02109
010 A000001 PRUDENTIAL INVESTMENTS FUND MANAGEMENT LLC
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010 C020001 NJ
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012 A000001 STATE STREET BANK AND TRUST COMPANY
012 B000001 84-111111
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013 A000001 PRICEWATERHOUSE COOPERS LLP
PAGE 2
013 B010001 NEW YORK
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013 B030001 10036
015 A000001 STATE STREET BANK AND TRUST COMPANY
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015 C010001 NORTH QUINCY

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020 B000002 52-1630477
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020 A000003 LEHMAN BROTHERS INC.
020 B000003 13-2518466
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020 A000004 JONES & ASSOCIATES INC.
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020 B000008 13-2655998
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020 A000009 SALOMON SMITH BARNEY INC.
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020 A000010 WHEAT, FIRST SECURITIES, INC.
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022 A000001 SANDLER O'NEIL & PARTNERS, L.P.
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022 A000002 MERRILL LYNCH, PIERCE, FENNER & SMITH, INC.
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022 A000003 UBS PAINWEBBER, INC.
PAGE 3
022 B000003 13-3873456
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022 B000005 22-1773796
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022 A000006 MORGAN STANLEY
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022 A000007 LEHMAN BROTHERS INC.

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086 D020000	0
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086 F020000	0
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087 A020000	320228109

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087 A030000 FF

088 A000000 N

088 B000000 N

088 C000000 N

088 D000000 N

SIGNATURE GRACE TORRES

TITLE TREASURER