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FIRST FINANCIAL FUND INC

Form NSAR-B

May 28, 2002

PAGE 1
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000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
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001 C000000 9733671495
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008 A000001 WELLINGTON MANAGEMENT COMPANY, LLP
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010 A000001 PRUDENTIAL INVESTMENTS LLC
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012 A000001 STATE STREET BANK AND TRUST COMPANY
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013 A000001 PRICEWATERHOUSECOOPERS LLP
PAGE 2
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015 A000001 STATE STREET BANK AND TRUST COMPANY
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020 A000009 WHEAT, FIRST SECURITIES, INC.
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PAGE 3
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022 A000004 LEHMAN BROTHERS INC.
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077 Q010000	Y
078 000000	N
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080 C000000	70

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087	A030000	FF	
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088	B000000	N	
088	C000000	N	
088	D000000	N	
SIGNATURE	GRACE TORRES		
TITLE	TREASURER		