

FIRST TRUST/ABERDEEN EMERGING OPPORTUNITY FUND

Form NSAR-B

February 27, 2009

PAGE 1  
000 B000000 12/31/2008  
000 C000000 1363438  
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 Trust Aberdeen Emerging Opp Fund  
001 B000000 811-21496  
001 C000000 6307658000  
002 A000000 120 E. Liberty Drive, Suite 400  
002 B000000 Wheaton  
002 C000000 IL  
002 D010000 60187  
003 000000 N  
004 000000 N  
005 000000 N  
006 000000 N  
007 A000000 N  
007 B000000 0  
007 C010100 1  
008 A000001 FIRST TRUST ADVISORS L.P.  
008 B000001 A  
008 C000001 801-39950  
008 D010001 Wheaton  
008 D020001 IL  
008 D030001 60187  
008 A000002 ABERDEEN ASSET MANAGEMENT INC.  
008 B000002 S  
008 C000002 801-49966  
008 D010002 PHILADELPHIA  
008 D020002 PA  
008 D030002 19103  
010 A000001 PNC GLOBAL INVESTMENT SERVICING (U.S.) INC.  
010 B000001 84-01761  
010 C010001 WESTBOROUGH  
010 C020001 MA  
010 C030001 01581  
011 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.  
011 B000001 8-007221  
011 C010001 NEW YORK  
011 C020001 NY  
011 C030001 10281  
012 A000001 PNC GLOBAL INVESTMENT SERVICING (U.S.) INC.  
012 B000001 84-01761  
012 C010001 KING OF PRUSSIA  
012 C020001 PA  
012 C030001 19406  
013 A000001 DELOITTE & TOUCHE LLP  
PAGE 2  
013 B010001 CHICAGO  
013 B020001 IL  
013 B030001 60606  
015 A000001 PFPC TRUST COMPANY  
015 B000001 C  
015 C010001 PHILADELPHIA

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015 C020001 PA  
 015 C030001 19153  
 015 E010001 X  
 018 000000 Y  
 019 A000000 Y  
 019 B000000 60  
 019 C000000 FIRSTDEFIN  
 020 A000001 CREDIT LYONNAIS  
 020 B000001 00-0000000  
 020 C000001 5  
 020 A000002 MERRILL LYNCH & CO., INC.  
 020 B000002 13-5674085  
 020 C000002 5  
 020 A000003 CITIGROUP INC  
 020 B000003 13-5365580  
 020 C000003 3  
 020 A000004 BNP PARIBAS SECURITIES CORP.  
 020 B000004 13-3235334  
 020 C000004 3  
 020 A000005 UBS SECURITIES  
 020 B000005 13-3873456  
 020 C000005 3  
 020 A000006 HSBC SECURITIES INC.  
 020 B000006 13-2764867  
 020 C000006 3  
 020 A000007 DEUTSCHE BANK  
 020 B000007 13-2730828  
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 020 A000008 ING GROUP  
 020 B000008 04-2455153  
 020 C000008 2  
 020 A000009 JPMORGAN CHASE & CO  
 020 B000009 13-3224016  
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 020 A000010 CREDIT SUISSE  
 020 B000010 13-5659485  
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 022 A000001 UBS SECURITIES  
 022 B000001 13-3873456  
 022 C000001 14255  
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 022 A000002 JPMORGAN CHASE & CO  
 022 B000002 13-3224016  
 022 C000002 6383  
 PAGE 3  
 022 D000002 13259  
 022 A000003 SANTANDER INVESTMENT SECURITIES, INC.  
 022 B000003 13-3777308  
 022 C000003 5471  
 022 D000003 6534  
 022 A000004 MERRILL LYNCH & CO., INC.  
 022 B000004 13-5674085  
 022 C000004 5874  
 022 D000004 3383  
 022 A000005 CITIGROUP INC  
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 022 C000005 3346  
 022 D000005 5864  
 022 A000006 ING GROUP  
 022 B000006 04-2455153  
 022 C000006 4638

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|     |         |                                       |
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| 022 | D000006 | 4429                                  |
| 022 | A000007 | CREDIT SUISSE                         |
| 022 | B000007 | 13-5659485                            |
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| 022 | D000007 | 4231                                  |
| 022 | A000008 | DEUTSCHE BANK                         |
| 022 | B000008 | 13-6124068                            |
| 022 | C000008 | 4241                                  |
| 022 | D000008 | 3194                                  |
| 022 | A000009 | HSBC SECURITIES INC.                  |
| 022 | B000009 | 13-2764867                            |
| 022 | C000009 | 3640                                  |
| 022 | D000009 | 3702                                  |
| 022 | A000010 | LEHMAN BROTHERS                       |
| 022 | B000010 | 13-2518466                            |
| 022 | C000010 | 2798                                  |
| 022 | D000010 | 2791                                  |
| 023 | C000000 | 71779                                 |
| 023 | D000000 | 63280                                 |
| 024 | 000000  | Y                                     |
| 025 | A000001 | SANTANDER INVESTMENT SECURITIES, INC. |
| 025 | B000001 | 13-3777308                            |
| 025 | C000001 | E                                     |
| 025 | D000001 | 911                                   |
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| 026 | B000000 | N                                     |
| 026 | C000000 | N                                     |
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| 026 | E000000 | N                                     |
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| 026 | G010000 | N                                     |
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|     | PAGE    | 4                                     |
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| 028 | F010000 | 0                                     |
| 028 | F020000 | 0                                     |
| 028 | F030000 | 0                                     |
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| 028 | G010000 | 0                                     |
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| 028 | G030000 | 0                                     |

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| 036 | B000000 | 0     |
| 038 | 000000  | 0     |
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| 046 | 000000  | N     |
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|     | PAGE    | 5     |
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| 048 | D010000 | 0     |
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| 048 | E010000 | 0     |
| 048 | E020000 | 0.000 |
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| 048 | H010000 | 0     |
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| 048 | J010000 | 0     |
| 048 | J020000 | 0.000 |
| 048 | K010000 | 0     |
| 048 | K020000 | 0.000 |
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| 051 | 000000  | N     |
| 052 | 000000  | N     |
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| 054 | A000000 | Y     |
| 054 | B000000 | Y     |
| 054 | C000000 | N     |
| 054 | D000000 | N     |
| 054 | E000000 | N     |
| 054 | F000000 | N     |
| 054 | G000000 | Y     |
| 054 | H000000 | Y     |

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|     |         |      |
|-----|---------|------|
| 054 | I000000 | N    |
| 054 | J000000 | Y    |
| 054 | K000000 | N    |
| 054 | L000000 | N    |
| 054 | M000000 | Y    |
| 054 | N000000 | Y    |
| 054 | O000000 | Y    |
| 055 | A000000 | N    |
| 055 | B000000 | Y    |
| 056 | 000000  | Y    |
| 057 | 000000  | N    |
| 058 | A000000 | N    |
| 059 | 000000  | Y    |
| 060 | A000000 | Y    |
| 060 | B000000 | Y    |
|     | PAGE    | 6    |
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| 062 | A000000 | Y    |
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| 062 | H000000 | 0.0  |
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| 062 | J000000 | 0.0  |
| 062 | K000000 | 0.0  |
| 062 | L000000 | 0.0  |
| 062 | M000000 | 0.0  |
| 062 | N000000 | 0.0  |
| 062 | O000000 | 0.0  |
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| 064 | B000000 | N    |
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| 066 | B000000 | N    |
| 066 | C000000 | N    |
| 066 | D000000 | N    |
| 066 | E000000 | N    |
| 066 | F000000 | N    |
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| 070 | A020000 | N    |
| 070 | B010000 | Y    |
| 070 | B020000 | N    |
| 070 | C010000 | Y    |
| 070 | C020000 | N    |
| 070 | D010000 | Y    |
| 070 | D020000 | N    |
| 070 | E010000 | Y    |
| 070 | E020000 | N    |
| 070 | F010000 | Y    |
| 070 | F020000 | N    |

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|       |         |    |        |
|-------|---------|----|--------|
| 070   | G010000 | Y  |        |
| 070   | G020000 | N  |        |
| 070   | H010000 | Y  |        |
| 070   | H020000 | N  |        |
| 070   | I010000 | Y  |        |
|       | PAGE    | 7  |        |
| 070   | I020000 | N  |        |
| 070   | J010000 | Y  |        |
| 070   | J020000 | N  |        |
| 070   | K010000 | Y  |        |
| 070   | K020000 | N  |        |
| 070   | L010000 | Y  |        |
| 070   | L020000 | Y  |        |
| 070   | M010000 | Y  |        |
| 070   | M020000 | Y  |        |
| 070   | N010000 | Y  |        |
| 070   | N020000 | N  |        |
| 070   | O010000 | Y  |        |
| 070   | O020000 | Y  |        |
| 070   | P010000 | Y  |        |
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| 070   | Q010000 | Y  |        |
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| 070   | R010000 | N  |        |
| 070   | R020000 | N  |        |
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| 071   | B000000 |    | 76357  |
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| 071   | D000000 |    | 64     |
| 072   | A000000 | 12 |        |
| 072   | B000000 |    | 6748   |
| 072   | C000000 |    | 1840   |
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| 072   | E000000 |    | 0      |
| 072   | F000000 |    | 1231   |
| 072   | G000000 |    | 123    |
| 072   | H000000 |    | 0      |
| 072   | I000000 |    | 32     |
| 072   | J000000 |    | 202    |
| 072   | K000000 |    | 0      |
| 072   | L000000 |    | 0      |
| 072   | M000000 |    | 38     |
| 072   | N000000 |    | 0      |
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| 072   | V000000 |    | 0      |
| 072   | W000000 |    | 102    |
| 072   | X000000 |    | 2220   |
| 072   | Y000000 |    | 0      |
| 072   | Z000000 |    | 6368   |
| 072AA | 000000  |    | 0      |
| 072BB | 000000  |    | 3041   |
|       | PAGE    | 8  |        |
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| 072CC | 020000  |    | 46393  |
| 072DD | 010000  |    | 6397   |
| 072DD | 020000  |    | 0      |

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|-------------|------------------------------|
| 072EE000000 | 573                          |
| 073 A010000 | 1.0800                       |
| 073 A020000 | 0.0000                       |
| 073 B000000 | 0.1000                       |
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| 074 A000000 | 338                          |
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| 074 C000000 | 0                            |
| 074 D000000 | 53498                        |
| 074 E000000 | 0                            |
| 074 F000000 | 33661                        |
| 074 G000000 | 0                            |
| 074 H000000 | 0                            |
| 074 I000000 | 0                            |
| 074 J000000 | 164                          |
| 074 K000000 | 0                            |
| 074 L000000 | 1534                         |
| 074 M000000 | 827                          |
| 074 N000000 | 90022                        |
| 074 O000000 | 0                            |
| 074 P000000 | 75                           |
| 074 Q000000 | 13500                        |
| 074 R010000 | 0                            |
| 074 R020000 | 0                            |
| 074 R030000 | 0                            |
| 074 R040000 | 1082                         |
| 074 S000000 | 0                            |
| 074 T000000 | 75365                        |
| 074 U010000 | 5855                         |
| 074 U020000 | 0                            |
| 074 V010000 | 12.87                        |
| 074 V020000 | 0.00                         |
| 074 W000000 | 0.0000                       |
| 074 X000000 | 10                           |
| 074 Y000000 | 0                            |
| 075 A000000 | 0                            |
| 075 B000000 | 111167                       |
| 076 000000  | 10.25                        |
| 077 A000000 | Y                            |
| 077 B000000 | Y                            |
| 077 C000000 | N                            |
| 077 D000000 | N                            |
| 077 E000000 | N                            |
| 077 F000000 | N                            |
| 077 G000000 | N                            |
| 077 H000000 | N                            |
| 077 I000000 | N                            |
| PAGE 9      |                              |
| 077 J000000 | N                            |
| 077 K000000 | N                            |
| 077 L000000 | N                            |
| 077 M000000 | N                            |
| 077 N000000 | N                            |
| 077 O000000 | N                            |
| 077 P000000 | N                            |
| 077 Q010000 | N                            |
| 077 Q020000 | N                            |
| 077 Q030000 | N                            |
| 078 000000  | N                            |
| 080 A000000 | ICI MUTUAL INSURANCE COMPANY |
| 080 B000000 | N/A                          |
| 080 C000000 | 11200                        |

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|           |                     |              |     |
|-----------|---------------------|--------------|-----|
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| 087       | A010000             | COMMON STOCK |     |
| 087       | A020000             | 33731K102    |     |
| 087       | A030000             | FEO          |     |
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| 088       | B000000             | N            |     |
| 088       | C000000             | N            |     |
| 088       | D000000             | N            |     |
| SIGNATURE | JAMES M. DYKAS      |              |     |
| TITLE     | ASSISTANT TREASURER |              |     |