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FIRST TRUST/ABERDEEN EMERGING OPPORTUNITY FUND Form 8-K September 14, 2011

UNITED STATES SECURITIES AND EXCHANGE COMMISSION WASHINGTON, D.C. 20549

FORM 8-K

CURRENT REPORT Pursuant to Section 13 or 15(d) of the Securities Exchange Act of 1934

Date of report (Date of earliest event reported) September 14, 2011

First Trust/Aberdeen Emerging Opportunity Fund (Exact Name of Registrant as Specified in its Charter)

Massachusetts	811-21905	71-005833		
(State or Other Jurisdiction	(Commission File Number)	(IRS Employer		
of Incorporation)		Identification No.)		

120 East Liberty Drive, Suite 400
Wheaton, Illinois60187(Address of Principal Executive Offices)(Zip Code)

Registrant's telephone number, including area code (630) 765-8000

(Former Name or Former Address, if Changed Since Last Report.)

Check the appropriate box below if the Form 8-K filing is intended to simultaneously satisfy the filing obligation of the registrant under any of the following provisions (see General Instruction A.2. below):

- |_| Written communications pursuant to Rule 425 under the Securities Act
 (17 CFR 230.425)
- |_| Soliciting material pursuant to Rule 14a-12 under the Exchange Act
 (17 CFR 240.14a-12)
- |_| Pre-commencement communications pursuant to Rule 14d-2(b) under the Exchange Act (17 CFR 240.14d-2(b))

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|_| Pre-commencement communications pursuant to Rule 13e-4(c) under the Exchange Act (17 CFR 240.13e-4(c))

Item 7.01 Regulation FD Disclosure.

First Trust/Aberdeen Emerging Opportunity Fund (the "Fund") is filing herewith a press release issued on September 14, 2011, as Exhibit 99.1. The press release was issued by First Trust Advisors, L.P. to report that on September 28, 2011, the Fund will host a conference call with Aberdeen Asset Management, Inc., the Fund's investment sub-adviser. The purpose of the call is for the Fund's portfolio management team to provide an update for the Fund. Details regarding the conference call are contained in the press release included herein.

Item 9.01 Financial Statements and Exhibits.

(d) Exhibits

Exhibit Number	Description				
99.1	Press release September 14,	Trust	Advisors,	L.P.	dated

SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934, the registrant has duly caused this report to be signed on its behalf by the undersigned hereunto duly authorized.

Dated: September 14, 2011 FIRST TRUST/ABERDEEN EMERGING OPPORTUNITY FUND By: /s/ W. Scott Jardine

> Name: W. Scott Jardine Title: Secretary

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EXHIBIT INDEX

Exhibit Number Description 99.1 Press release of First Trust Advisors, L.P. dated September 14, 2011.