

FIRST TRUST/ABERDEEN GLOBAL OPPORTUNITY INCOME FUND  
Form N-Q  
November 21, 2013

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

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED  
MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number 811-21636  
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First Trust/Aberdeen Global Opportunity Income Fund  
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(Exact name of registrant as specified in charter)

120 East Liberty Drive, Suite 400  
Wheaton, IL 60187  
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(Address of principal executive offices) (Zip code)

W. Scott Jardine, Esq.

First Trust Portfolios L.P.  
120 East Liberty Drive, Suite 400  
Wheaton, IL 60187  
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(Name and address of agent for service)

Registrant's telephone number, including area code: (630) 765-8000  
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Date of fiscal year end: December 31  
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Date of reporting period: September 30, 2013  
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Form N-Q is to be used by management investment companies, other than small business investment companies registered on Form N-5 (ss.ss. 239.24 and 274.5 of this chapter), to file reports with the Commission, not later than 60 days after the close of the first and third fiscal quarters, pursuant to rule 30bl-5 under the Investment Company Act of 1940 (17 CFR 270.30bl-5). The Commission may use the information provided on Form N-Q in its regulatory, disclosure review, inspection, and policymaking roles.

A registrant is required to disclose the information specified by Form N-Q, and the Commission will make this information public. A registrant is not required to respond to the collection of information contained in Form N-Q unless the Form displays a currently valid Office of Management and Budget ("OMB") control number. Please direct comments concerning the accuracy of the information collection burden estimate and any suggestions for reducing the burden to the Secretary, Securities and Exchange Commission, 100 F Street, NE, Washington, DC 20549. The OMB has reviewed this collection of information under the clearance requirements of 44 U.S.C. ss. 3507.

ITEM 1. SCHEDULE OF INVESTMENTS. The Schedule(s) of Investments is attached herewith.

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FIRST TRUST/ABERDEEN GLOBAL OPPORTUNITY INCOME FUND (FAM)  
 PORTFOLIO OF INVESTMENTS (a)  
 SEPTEMBER 30, 2013 (UNAUDITED)

PRINCIPAL VALUE (LOCAL CURRENCY)	DESCRIPTION	STATED COUPON	STATED MATURITY	(US
FOREIGN SOVEREIGN BONDS AND NOTES - 103.2%				
	ARMENIA - 0.8%			
2,350,000	Republic of Armenia (USD) (c).....	6.00%	09/30/20	\$
	AUSTRALIA - 10.8%			
11,000,000	Australia Government Bond (AUD) .....	6.00%	02/15/17	1
8,100,000	Queensland Treasury Corp. (AUD) .....	6.00%	10/14/15	
9,800,000	Treasury Corp. of Victoria (AUD) .....	6.00%	10/17/22	1
	BAHRAIN - 0.3%			
850,000	Bahrain Government International Bond (USD) (c) .....	6.13%	08/01/23	2
	BELGIUM - 2.6%			
4,500,000	Belgium Government Bond (EUR) (c).....	4.25%	09/28/21	
	BRAZIL - 10.8%			
2,350,000	Banco Nacional de Desenvolvimento Economico e Social (USD) (c) .....	5.75%	09/26/23	
56,734,000	Brazil Notas do Tesouro Nacional, Series F (BRL) .....	10.00%	01/01/17	2
2,480,000	Brazilian Government International Bond (BRL) .....	8.50%	01/05/24	
1,170,000	Brazilian Government International Bond (USD) .....	7.13%	01/20/37	
	CANADA - 10.8%			
5,000,000	Canadian Government Bond (CAD) .....	8.00%	06/01/23	
15,000,000	Province of Manitoba, Canada (NZD) .....	6.38%	09/01/15	1
10,965,000	Province of Ontario, Canada (NZD) .....	6.25%	06/16/15	
	COLOMBIA - 0.1%			
490,000,000	Columbia Government International Bond (COP) .....	7.75%	04/14/21	

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	COSTA RICA - 0.5%		
1,200,000	Costa Rica Government International Bond (USD) .....	4.25%	01/26/23
340,000	Costa Rica Government International Bond (USD) (c) .....	4.38%	04/30/25
	CROATIA - 0.9%		
2,370,000	Croatia Government International Bond (USD) .....	6.63%	07/14/20
	DOMINICAN REPUBLIC - 0.3%		
700,000	Dominican Republic International Bond (USD) .....	7.50%	05/06/21

See Notes to Quarterly Portfolio of Investments

FIRST TRUST/ABERDEEN GLOBAL OPPORTUNITY INCOME FUND (FAM)  
 PORTFOLIO OF INVESTMENTS (a) (CONTINUED)  
 SEPTEMBER 30, 2013 (UNAUDITED)

PRINCIPAL VALUE (LOCAL CURRENCY)	DESCRIPTION	STATED COUPON	STATED MATURITY	(US
-----				
FOREIGN SOVEREIGN BONDS AND NOTES (CONTINUED)				
	GEORGIA - 0.5%			
1,300,000	Georgian Oil and Gas Corp. (USD) (c).....	6.88%	05/16/17	\$
	GHANA - 0.5%			
1,250,000	Republic of Ghana (USD) (c).....	7.88%	08/07/23	
	HONDURAS - 0.9%			
2,960,000	Honduras Government International Bond (USD) (c)	7.50%	03/15/24	
	HUNGARY - 4.0%			
2,170,000,000	Hungary Government Bond (HUF) .....	6.75%	11/24/17	1
260,000	Hungary Government International Bond (USD) .....	4.13%	02/19/18	
	INDONESIA - 1.9%			
17,100,000,000	Indonesia Treasury Bond (IDR) .....	10.00%	07/15/17	
16,000,000,000	Indonesia Treasury Bond (IDR) .....	7.00%	05/15/27	
8,500,000,000	Indonesia Treasury Bond (IDR) .....	6.13%	05/15/28	
18,670,000,000	Indonesia Treasury Bond (IDR) .....	10.50%	08/15/30	

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	IRAQ - 0.3%			
1,060,000	Republic of Iraq (USD) .....	5.80%	01/15/28	
	ITALY - 3.1%			
4,650,000	Italy Buoni Poliennali Del Tesoro (EUR)..	9.00%	11/01/23	
	IVORY COAST - 0.8%			
2,400,000	Ivory Coast Government International Bond (USD) (d) .....	5.75%	12/31/32	
	MEXICO - 5.3%			
6,400,000	Mexican Bonos (MXN) .....	8.00%	12/17/15	
115,500,000	Mexican Bonos (MXN) .....	7.50%	06/03/27	
13,850,000	Mexican Bonos (MXN) .....	10.00%	11/20/36	
11,600,000	Mexican Bonos (MXN) .....	7.75%	11/13/42	
1,890,000	Mexico Government International Bond (USD) .....	6.05%	01/11/40	
	MONGOLIA - 0.7%			
1,570,000	Development Bank of Mongolia LLC (USD)...	5.75%	03/21/17	
400,000	Mongolia Government International Bond (USD) .....	5.13%	12/05/22	
	NEW ZEALAND - 6.3%			
19,150,000	New Zealand Government Bond (NZD) .....	6.00%	12/15/17	

See Notes to Quarterly Portfolio of Investments

FIRST TRUST/ABERDEEN GLOBAL OPPORTUNITY INCOME FUND (FAM)  
PORTFOLIO OF INVESTMENTS (a) (CONTINUED)  
SEPTEMBER 30, 2013 (UNAUDITED)

PRINCIPAL VALUE (LOCAL CURRENCY)	DESCRIPTION	STATED COUPON	STATED MATURITY	(US
FOREIGN SOVEREIGN BONDS AND NOTES (CONTINUED)				
	NIGERIA - 3.1%			
1,100,000,000	Nigeria Government Bond (NGN) .....	15.10%	04/27/17	\$
1,210,000	Nigeria Government International Bond (USD) (c) .....	5.13%	07/12/18	

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	PAKISTAN - 0.2%			
680,000	Pakistan Government International Bond (USD) .....	6.88%	06/01/17	-----
	PERU - 2.5%			
10,100,000	Peru Government Bond (PEN) .....	7.84%	08/12/20	-----
6,500,000	Peruvian Government International Bond (PEN) .....	6.95%	08/12/31	-----
	ROMANIA - 1.4%			
3,440,000	Romanian Government International Bond (USD) .....	6.75%	02/07/22	-----
	RUSSIA - 5.0%			
173,000,000	Russian Federal Bond - OFZ (RUB) .....	7.50%	02/27/19	-----
73,500,000	Russian Federal Bond - OFZ (RUB) .....	7.00%	01/25/23	-----
185,000,000	Russian Foreign Bond - Eurobond (RUB) ...	7.85%	03/10/18	-----
	RWANDA - 0.2%			
750,000	Rwanda International Government Bond (USD) (c) .....	6.63%	05/02/23	-----
	SERBIA - 4.5%			
1,720,000	Republic of Serbia (USD) .....	5.25%	11/21/17	-----
3,150,000	Republic of Serbia (USD) .....	7.25%	09/28/21	-----
1,250,000	Republic of Serbia (USD) (c).....	7.25%	09/28/21	-----
513,000,000	Serbia Treasury Bills (RSD) .....	(e)	01/23/14	-----
	SOUTH AFRICA - 4.8%			
1,800,000	Eskom Holdings SOC Ltd. (USD) (c).....	6.75%	08/06/23	-----
76,800,000	South Africa Government Bond (ZAR) .....	10.50%	12/21/26	-----
5,100,000	South Africa Government Bond (ZAR) .....	7.00%	02/28/31	-----
1,600,000	South Africa Government International Bond (USD) .....	5.88%	09/16/25	-----
	SOUTH KOREA - 0.9%			
156,000,000	Export-Import Bank of Korea (INR) (c)....	6.00%	02/27/14	-----
	TANZANIA - 1.0%			
2,600,000	Tanzania Government International Bond (USD) (f) .....	6.39%	03/09/20	-----

See Notes to Quarterly Portfolio of Investments

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FIRST TRUST/ABERDEEN GLOBAL OPPORTUNITY INCOME FUND (FAM)  
 PORTFOLIO OF INVESTMENTS (a) (CONTINUED)  
 SEPTEMBER 30, 2013 (UNAUDITED)

PRINCIPAL VALUE (LOCAL CURRENCY)	DESCRIPTION	STATED COUPON	STATED MATURITY	(US
FOREIGN SOVEREIGN BONDS AND NOTES (CONTINUED)				
	TURKEY - 5.1%			
16,100,000	Turkey Government Bond (TRY) .....	9.00%	01/27/16	\$
6,600,000	Turkey Government Bond (TRY) .....	6.30%	02/14/18	
3,460,000	Turkey Government Bond (TRY) .....	3.00%	02/23/22	
1,000,000	Turkey Government International Bond (USD) .....	6.25%	09/26/22	
	UNITED ARAB EMIRATES - 1.8%			
4,200,000	Emirate of Dubai Government International Bonds (USD) .....	7.75%	10/05/20	
	UNITED KINGDOM - 6.0%			
1,200,000	United Kingdom Gilt (GBP) .....	8.00%	12/07/15	
4,600,000	United Kingdom Gilt (GBP) .....	6.00%	12/07/28	1
2,170,000	United Kingdom Gilt (GBP) .....	4.25%	12/07/49	
	URUGUAY - 1.5%			
82,946,356	Uruguay Government International Bond, Inflation Adjusted Bond (UYU) (g) ....	5.00%	09/14/18	
	VENEZUELA - 2.7%			
8,030,000	Venezuela Government International Bond (USD) .....	5.75%	02/26/16	
	VIETNAM - 0.3%			
800,000	Vietnam Government International Bond (USD) .....	6.88%	01/15/16	
	TOTAL FOREIGN SOVEREIGN BONDS AND NOTES.....			28
	(Cost \$275,859,657)			
FOREIGN CORPORATE BONDS AND NOTES (B) - 29.3%				
	BRAZIL - 2.1%			
600,000	Banco do Estado do Rio Grande do Sul SA (USD) (c) .....	7.38%	02/02/22	
2,000,000	Caixa Economica Federal (USD) (c).....	4.50%	10/03/18	
1,550,000	OAS Financial Ltd. (USD) (c) (h).....	8.88%	(i)	
460,000	OAS Investments GmbH (USD) (c).....	8.25%	10/19/19	

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550,000	Odebrecht Finance Ltd. (USD) .....	7.50%	(i)
750,000	U.S.J. Acucar e Alcool S.A. (USD) .....	9.88%	11/09/19
CHINA - 0.9%			
1,250,000	China Overseas Finance Cayman II Ltd. (USD) .....	5.50%	11/10/20
1,100,000	Longfor Properties Co., Ltd. (USD) .....	6.88%	10/18/19

See Notes to Quarterly Portfolio of Investments

FIRST TRUST/ABERDEEN GLOBAL OPPORTUNITY INCOME FUND (FAM)  
PORTFOLIO OF INVESTMENTS (a) (CONTINUED)  
SEPTEMBER 30, 2013 (UNAUDITED)

PRINCIPAL VALUE (LOCAL CURRENCY)	DESCRIPTION	STATED COUPON	STATED MATURITY	(US
FOREIGN CORPORATE BONDS AND NOTES (B) (CONTINUED)				
950,000	COLOMBIA - 0.4% Ecopetrol SA (USD) .....	5.88%	09/18/23	\$
350,000	COSTA RICA - 0.1% Banco de Costa Rica (USD) (c).....	5.25%	08/12/18	
1,350,000	DOMINICAN REPUBLIC - 0.5% AES Andres Dominicana, Ltd. / Itabo Dominicana, Ltd. (USD) .....	9.50%	11/12/20	
1,550,000	EL SALVADOR - 0.6% Telemovil Finance Co., Ltd. (USD) .....	8.00%	10/01/17	
3,650,000	GERMANY - 1.3% KfW (CAD) .....	4.95%	10/14/14	
1,550,000	GUATEMALA - 0.6% Industrial Subordinated Trust (USD) .....	8.25%	07/27/21	
1,200,000	INDIA - 0.4% Bharti Airtel International Netherlands B.V. (USD) .....	5.13%	03/11/23	
700,000	INDONESIA - 0.8% Adaro Indonesia PT (USD) .....	7.63%	10/22/19	

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1,600,000	Pertamina Persero PT (USD) (c).....	4.30%	05/20/23	
	KAZAKHSTAN - 1.0%			
1,000,000	Kazakhstan Temir Zholy Finance B.V. (USD) (c) .....	6.95%	07/10/42	
1,500,000	Zhaikmunai LLP (USD) (c).....	7.13%	11/13/19	
	MEXICO - 2.7%			
1,400,000	BBVA Bancomer S.A. (USD) (c).....	6.75%	09/30/22	
850,000	CEMEX Espana Luxembourg (USD) .....	9.88%	04/30/19	
460,000	CEMEX Finance, LLC (USD) (c).....	9.38%	10/12/22	
2,400,000	Offshore Drilling Holding S.A. (USD) (c).	8.38%	09/20/20	
720,000	Petroleos Mexicanos (USD) .....	6.50%	06/02/41	
1,350,000	Tenedora Nemark S.A. de C.V. (USD) (c)....	5.50%	02/28/23	
	MULTINATIONAL - 8.0%			
17,600,000	Asian Development Bank (AUD) .....	5.50%	02/15/16	1
284,000,000	European Bank For Reconstruction & Development (INR) .....	5.25%	02/07/14	2
	NIGERIA - 0.4%			
1,150,000	GTB Finance B.V. (USD) .....	7.50%	05/19/16	

See Notes to Quarterly Portfolio of Investments

FIRST TRUST/ABERDEEN GLOBAL OPPORTUNITY INCOME FUND (FAM)  
PORTFOLIO OF INVESTMENTS (a) (CONTINUED)  
SEPTEMBER 30, 2013 (UNAUDITED)

PRINCIPAL VALUE (LOCAL CURRENCY)	DESCRIPTION	STATED COUPON	STATED MATURITY	(US
FOREIGN CORPORATE BONDS AND NOTES (B) (CONTINUED)				
	RUSSIA - 6.6%			
1,850,000	Alfa Bank OJSC Via Alfa Bond Issuance PLC (USD) .....	7.88%	09/25/17	\$
700,000	Alfa Bank OJSC Via Alfa Bond Issuance PLC (USD) .....	7.75%	04/28/21	
1,400,000	EuroChem Mineral & Chemical Co. OJSC via EuroChem GI Ltd. (USD) (c) .....	5.13%	12/12/17	
950,000	Evrast Group S.A. (USD) (c).....	6.50%	04/22/20	
470,000	Gazprom Neft OAO via GPN Capital S.A. (USD) (c) .....	4.38%	09/19/22	



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600,000	Gazprom Oao Via Gaz Capital S.A. (USD)	6.51%	03/07/22
1,360,000	Metalloinvest Finance Ltd. (USD) (c).....	5.63%	04/17/20
278,600,000	Russian Railways via RZD Capital PLC (RUB) .....	8.30%	04/02/19
1,500,000	VimpelCom Holdings B.V. (USD) (c).....	5.95%	02/13/23
570,000	VTB Bank OJSC via VTB Capital S.A. (USD) .....	6.88%	05/29/18
TURKEY - 0.8%			
750,000	Arcelik AS (USD) (c).....	5.00%	04/03/23
500,000	Turkiye Sise Ve Cam Fabrikalari AS (USD) (c) .....	4.25%	05/09/20
1,100,000	Yasar Holdings S.A. via Willow No. 2 (USD) .....	9.63%	10/07/15
UKRAINE - 1.2%			
1,400,000	Metinvest B.V. (USD) .....	8.75%	02/14/18
1,350,000	MHP S.A. (USD) (c).....	8.25%	04/02/20
1,330,000	Mriya Agro Holding PLC (USD) (c).....	9.45%	04/19/18
UNITED ARAB EMIRATES - 0.9%			
2,270,000	Jafz Sukuk Ltd. (USD) .....	7.00%	06/19/19
TOTAL FOREIGN CORPORATE BONDS AND NOTES.....			
(Cost \$77,454,219)			

SHARES	DESCRIPTION
-----	
COMMON STOCKS - 0.0%	
KAZAKHSTAN - 0.0%	
342	BTA Bank JSC (j).....
TOTAL COMMON STOCKS.....	
(Cost \$0)	

See Notes to Quarterly Portfolio of Investments

FIRST TRUST/ABERDEEN GLOBAL OPPORTUNITY INCOME FUND (FAM)  
 PORTFOLIO OF INVESTMENTS (CONTINUED)  
 SEPTEMBER 30, 2013 (UNAUDITED)

TOTAL INVESTMENTS - 132.5%.....  
 (Cost \$353,313,876) (k)

OUTSTANDING LOANS - (36.1%).....	(9
NET OTHER ASSETS AND LIABILITIES - 3.6%.....	-----
NET ASSETS - 100.0%.....	\$ 27
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- (a) All of the securities within the Portfolio of Investments, except for the BTA Bank JSC common stock, are available to serve as collateral for the outstanding loans.
  - (b) Portfolio securities are included in a country based upon their underlying credit exposure as determined by Aberdeen Asset Management Inc., the Fund's investment sub-advisor.
  - (c) This security, sold within the terms of a private placement memorandum, is exempt from registration under Rule 144A of the Securities Act of 1933, as amended, and may be resold in transactions exempt from registration, normally to qualified institutional buyers. Pursuant to procedures adopted by the Fund's Board of Trustees, this security has been determined to be liquid by the sub-advisor. Although market instability can result in periods of increased overall market illiquidity, liquidity for each security is determined based on security specific factors and assumptions, which require subjective judgment. At September 30, 2013, securities noted as such amounted to \$49,699,308 or 18.15% of net assets.
  - (d) Security is a "step-up" bond where the coupon increases or steps up at a predetermined date. The interest rate shown reflects the rate in effect at September 30, 2013.
  - (e) Zero coupon bond.
  - (f) Floating rate security. The interest rate shown reflects the rate in effect at September 30, 2013.
  - (g) Security whose principal value is adjusted in accordance with changes to the country's Consumer Price Index. Interest is calculated on the basis of the current adjusted principal value.
  - (h) Fixed-to-floating or fixed-to-variable rate security. The interest rate shown reflects the fixed rate in effect at September 30, 2013. At a predetermined date, the fixed rate will change to a floating rate or a variable rate.
  - (i) Perpetual maturity.
  - (j) Non-income producing security.
  - (k) Aggregate cost for financial reporting purposes, which approximates the aggregate cost for federal income tax purposes. As of September 30, 2013, the aggregate gross unrealized appreciation for all securities in which there was an excess of value over tax cost was \$26,692,943 and the aggregate gross unrealized depreciation for all securities in which there was an excess of tax cost over value was \$17,169,861.

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Currency Abbreviations:

AUD	Australian Dollar
BRL	Brazilian Real
CAD	Canadian Dollar
COP	Columbian Peso
EUR	Euro
GBP	British Pound Sterling
HUF	Hungarian Forint
IDR	Indonesian Rupiah
INR	Indian Rupee
KZT	Kazakhstan Tenge
MXN	Mexican Peso

See Notes to Quarterly Portfolio of Investments

FIRST TRUST/ABERDEEN GLOBAL OPPORTUNITY INCOME FUND (FAM)  
 PORTFOLIO OF INVESTMENTS (CONTINUED)  
 SEPTEMBER 30, 2013 (UNAUDITED)

Currency Abbreviations (Continued):

NGN	Nigerian Naira
NZD	New Zealand Dollar
PEN	Peruvian New Sol
RSD	Serbian Dinar
RUB	Russian Ruble
TRY	Turkish Lira
USD	United States Dollar
UYU	Uruguayan Peso
ZAR	South African Rand

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 VALUATION INPUTS

A summary of the inputs used to value the Fund's investments as of September 30, 2013 is as follows (see Note 2A - Portfolio Valuation in the Notes to Quarterly Portfolio of Investments):

ASSETS TABLE

	TOTAL VALUE AT 9/30/2013	LEVEL 1 QUOTED PRICES	LEVEL 2 SIGNIFICANT OBSERVABLE INPUTS
	-----	-----	-----
Foreign Sovereign Bonds and Notes*.....	\$ 282,507,050	\$ --	\$ 282,507,050
Foreign Corporate Bonds and Notes*.....	80,329,907	--	80,329,907
Common Stocks*.....	1	1	--
	-----	-----	-----
Total Investments	362,836,958	1	362,836,957
Forward Foreign Currency Contracts**	229,000	--	229,000
	-----	-----	-----
Total.....	\$ 363,065,958	\$ 1	\$ 363,065,957
	=====	=====	=====

LIABILITIES TABLE

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	TOTAL VALUE AT 9/30/2013	LEVEL 1 QUOTED PRICES	LEVEL 2 SIGNIFICANT OBSERVABLE INPUTS
Forward Foreign Currency Contracts**.....	\$ (5,053,866)	\$ --	\$ (5,053,866)

\* See the Portfolio of Investments for country breakout.

\*\* See the Schedule of Forward Foreign Currency Contracts for contract and currency detail.

All transfers in and out of the Levels during the period are assumed to be transferred on the last day of the period at their current value. As of September 30, 2013, the Fund transferred common stock valued at \$1 from Level 2 to Level 1 of the fair value hierarchy as a result of being priced on the primary exchange.

See Notes to Quarterly Portfolio of Investments

FIRST TRUST/ABERDEEN GLOBAL OPPORTUNITY INCOME FUND (FAM)  
PORTFOLIO OF INVESTMENTS (CONTINUED)  
SEPTEMBER 30, 2013 (UNAUDITED)

INDUSTRY CLASSIFICATION	% OF TOTAL INVESTMENTS	CURRENCY EXPOSURE DIVERSIFICATION	
Sovereigns	64.0%	USD	
Regional and Local Governments	6.2	AUD	
Government Agencies	6.2	EUR	
Supranationals	6.0	RUB	
Railroad	2.7	BRL	
Banking	2.4	MXN	
Government Development Banks	1.7	ZAR	
Industrial Other	1.3	NGN	
Exploration & Production	1.3	INR	
Real Estate	1.0	TRY	
Wireless Telecom Services	0.8	RSD	
Food & Beverage	0.8	HUF	
Consumer Finance	0.8	UYU	
Chemicals	0.7	GBP	
Metals & Mining	0.6	NZD	
Financial Services	0.5	PEN	
Construction Materials	0.5	COP	
Integrated Oils	0.5	IDR	
Utilities	0.4	KZT	
Pipeline	0.4	CAD	
Automotive	0.4		Total
Manufactured Goods	0.3		
Wireline Telecom Services	0.3		
Home Improvement	0.2		
Institutional Financial Services	0.0++		

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 Total 100.0  
 =====

+ The weightings include the impact of currency forwards.  
 ++ Amount is less than 0.1%.

See Notes to Quarterly Portfolio of Investments

FIRST TRUST/ABERDEEN GLOBAL OPPORTUNITY INCOME FUND (FAM)  
 PORTFOLIO OF INVESTMENTS (a) (CONTINUED)  
 SEPTEMBER 30, 2013 (UNAUDITED)

CREDIT QUALITY	% OF TOTAL INVESTMENTS
-----	
AAA	21.9%
AA+	8.1
AA	4.6
AA-	0.7
A-	14.0
BBB+	11.1
BBB	7.0
BBB-	9.4
BB+	1.8
BB	3.2
BB-	9.6
B+	3.0
B	3.2
B-	0.2
NR	2.2
-----	
Total	100.0%
	=====

The credit quality and ratings information presented above reflects the ratings assigned by one or more nationally recognized statistical rating organizations (NRSROs), including Standard & Poor's Ratings Group, a division of the McGraw-Hill Companies, Inc., Moody's Investors Service, Inc., Fitch Ratings or a comparably rated NRSRO. For situations in which a security is rated by more than one NRSRO and the ratings are not equivalent, the highest ratings are used. The credit ratings shown relate to the credit worthiness of the issuers of the underlying securities in the Fund, and not to the Fund or its shares. Credit ratings are subject to change.

See Notes to Quarterly Portfolio of Investments

FIRST TRUST/ABERDEEN GLOBAL OPPORTUNITY INCOME FUND (FAM)  
 SCHEDULE OF FORWARD FOREIGN CURRENCY CONTRACTS  
 SEPTEMBER 30, 2013 (UNAUDITED)

FORWARD FOREIGN CURRENCY CONTRACTS

SETTLEMENT DATE	COUNTERPARTY	AMOUNT PURCHASED (a)	AMOUNT SOLD (a)	PURCHASE VALUE AS OF 9/30/2013	SALE VALUE AS OF 9/30/2013
10/21/13	CIT	ZAR 12,901,000	USD 1,301,642	\$ 1,280,691	\$ 1,301,642
12/05/13	RBS	USD 12,221,342	BRL 29,297,000	12,221,342	13,011,000
10/21/13	BC	USD 10,876,557	CAD 11,350,000	10,876,557	11,011,000
10/21/13	SSB	USD 13,920,123	GBP 9,224,000	13,920,123	14,931,000
10/21/13	JPM	USD 5,330,860	HUF 1,206,960,000	5,330,860	5,481,000
12/05/13	RBS	USD 4,943,479	IDR 58,211,933,000	4,943,479	4,961,000
10/21/13	JPM	USD 1,075,770	MXN 13,813,000	1,075,770	1,051,000
10/21/13	BC	USD 18,862,900	NZD 24,323,000	18,862,900	20,161,000
10/21/13	SSB	USD 18,872,702	NZD 24,323,000	18,872,702	20,161,000
12/05/13	JPM	USD 4,981,556	PEN 14,180,000	4,981,556	5,051,000
12/05/13	JPM	USD 8,097,488	RUB 273,355,000	8,097,488	8,331,000
10/21/13	JPM	USD 6,430,234	TRY 12,682,000	6,430,234	6,251,000
10/21/13	CIT	USD 1,311,171	ZAR 12,901,000	1,311,170	1,281,000

Net Unrealized Appreciation (Depreciation).....

(a) Please see Portfolio of Investments for currency descriptions.

Counterparty Abbreviations:

- BC Barclays PLC
- CIT Citibank, NA
- JPM JPMorgan Chase
- RBS Royal Bank of Scotland
- SSB State Street Bank

See Notes to Quarterly Portfolio of Investments

NOTES TO QUARTERLY PORTFOLIO OF INVESTMENTS

FIRST TRUST/ABERDEEN GLOBAL OPPORTUNITY INCOME FUND (FAM)  
SEPTEMBER 30, 2013 (UNAUDITED)

1. ORGANIZATION

First Trust/Aberdeen Global Opportunity Income Fund (the "Fund") is a diversified, closed-end management investment company organized as a Massachusetts business trust on September 2, 2004, and is registered with the Securities and Exchange Commission ("SEC") under the Investment Company Act of 1940, as amended (the "1940 Act"). The Fund trades under the ticker symbol FAM on the New York Stock Exchange ("NYSE").

2. VALUATION AND INVESTMENT PRACTICES

A. PORTFOLIO VALUATION:

The net asset value ("NAV") of the Common Shares of the Fund is determined daily as of the close of regular trading on the NYSE, normally 4:00 p.m. Eastern time, on each day the NYSE is open for trading. If the NYSE closes early on a

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valuation day, the NAV is determined as of that time. Domestic debt securities and foreign securities are priced using data reflecting the earlier closing of the principal markets for those securities. The NAV per Common Share is calculated by dividing the value of all assets of the Fund (including accrued interest and dividends), less all liabilities (including accrued expenses, dividends declared but unpaid and any borrowings of the Fund), by the total number of Common Shares outstanding.

The Fund's investments are valued daily in accordance with valuation procedures adopted by the Fund's Board of Trustees and in accordance with provisions of the 1940 Act. Market quotations and prices used to value the Fund's investments are primarily obtained from third party pricing services. The Fund's securities will be valued as follows:

Bonds, notes and other debt securities are valued on the basis of valuations provided by dealers who make markets in such securities or by an independent pricing service approved by the Fund's Board of Trustees, which may use the following valuation inputs when available:

- 1) benchmark yields;
- 2) reported trades;
- 3) broker/dealer quotes;
- 4) issuer spreads;
- 5) benchmark securities;
- 6) bids and offers; and
- 7) reference data including market research publications.

Common stocks and other equity securities listed on any national or foreign exchange (excluding the NASDAQ(R) Stock Market LLC ("NASDAQ") and the London Stock Exchange Alternative Investment Market ("AIM")) are valued at the last sale price on the exchange on which they are principally traded or, for NASDAQ and AIM securities, the official closing price. Securities traded on more than one securities exchange are valued at the last sale price or official closing price, as applicable, at the close of the securities exchange representing the principal market for such securities.

Securities traded in an over-the-counter market are valued at their closing bid prices.

Forward foreign currency contracts are valued at the current day's interpolated foreign exchange rate, as calculated using the current day's spot rate, and the thirty, sixty, ninety, and one-hundred eighty day forward rates provided by an independent pricing service.

Debt securities having a remaining maturity of sixty days or less when purchased are valued at cost adjusted for amortization of premiums and accretion of discounts.

Certain securities may not be able to be priced by pre-established pricing methods. Such securities may be valued by the Fund's Board of Trustees or its delegate at fair value. These securities generally include, but are not limited to, restricted securities (securities which may not be publicly sold without registration under the Securities Act of 1933, as amended) for which a pricing service is unable to provide a market price; securities whose trading has been formally suspended; a security whose market price is not available from a

pre-established pricing source; a security with respect to which an event has occurred that is likely to materially affect the value of the security after the market has closed but before the calculation of a Fund's NAV or make it difficult or impossible to obtain a reliable market quotation; and a security whose price, as provided by the pricing service, does not reflect the security's "fair value." As a general principle, the current "fair value" of a security would appear to be the amount which the owner might reasonably expect to receive for the security upon its current sale. The use of fair value prices by a Fund generally results in prices used by the Fund that may differ from current market quotations or official closing prices on the applicable exchange. A variety of factors may be considered in determining the fair value of such securities, including, but not limited to, the following:

- 1) the fundamental business data relating to the issuer, or economic data relating to the country of issue;
- 2) an evaluation of the forces which influence the market in which these securities are purchased and sold;
- 3) the type, size and cost of the security;
- 4) the financial statements of the issuer, or the financial condition of the country of issue;

NOTES TO QUARTERLY PORTFOLIO OF INVESTMENTS (CONTINUED)

FIRST TRUST/ABERDEEN GLOBAL OPPORTUNITY INCOME FUND (FAM)  
SEPTEMBER 30, 2013 (UNAUDITED)

- 5) the credit quality and cash flow of the issuer, or country of issue, based on the Sub-Advisor's or external analysis;
- 6) the information as to any transactions in or offers for the security;
- 7) the price and extent of public trading in similar securities (or equity securities) of the issuer/borrower, or comparable companies;
- 8) the coupon payments;
- 9) the quality, value and salability of collateral, if any, securing the security;
- 10) the business prospects of the issuer, including any ability to obtain money or resources from a parent or affiliate and an assessment of the issuer's management (for corporate debt only);
- 11) the economic, political and social prospects/developments of the country of issue and the assessment of the country's governmental leaders/officials (for sovereign debt only);
- 12) the prospects for the issuer's industry, and multiples (of earnings and/or cash flows) being paid for similar businesses in that industry (for corporate debt only); and
- 13) other relevant factors.

The Fund is subject to fair value accounting standards that define fair value, establish the framework for measuring fair value and provide a three-level



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hierarchy for fair valuation based upon the inputs to the valuation as of the measurement date. The three levels of the fair value hierarchy are as follows:

- o Level 1 - Level 1 inputs are quoted prices in active markets for identical investments. An active market is a market in which transactions for the investment occur with sufficient frequency and volume to provide pricing information on an ongoing basis.
- o Level 2 - Level 2 inputs are observable inputs, either directly or indirectly, and include the following:
  - o Quoted prices for similar investments in active markets.
  - o Quoted prices for identical or similar investments in markets that are non-active. A non-active market is a market where there are few transactions for the investment, the prices are not current, or price quotations vary substantially either over time or among market makers, or in which little information is released publicly.
  - o Inputs other than quoted prices that are observable for the investment (for example, interest rates and yield curves observable at commonly quoted intervals, volatilities, prepayment speeds, loss severities, credit risks, and default rates).
  - o Inputs that are derived principally from or corroborated by observable market data by correlation or other means.
- o Level 3 - Level 3 inputs are unobservable inputs. Unobservable inputs may reflect the reporting entity's own assumptions about the assumptions that market participants would use in pricing the investment.

The inputs or methodology used for valuing investments are not necessarily an indication of the risk associated with investing in those investments. A summary of the inputs used to value the Fund's investments as of September 30, 2013, is included with the Fund's Portfolio of Investments.

### B. SECURITIES TRANSACTIONS:

Securities transactions are recorded as of the trade date. Realized gains and losses from securities transactions are recorded on the identified cost basis.

Securities purchased or sold on a when-issued, delayed-delivery or forward purchase commitment basis may have extended settlement periods. The value of the security so purchased is subject to market fluctuations during this period. The Fund maintains liquid assets with a current value at least equal to the amount of its when-issued, delayed-delivery or forward purchase commitments until payment is made. At September 30, 2013, the Fund had no when-issued, delayed-delivery or forward purchase commitments.

### C. FORWARD FOREIGN CURRENCY CONTRACTS:

The Fund is subject to foreign currency risk in the normal course of pursuing its investment objectives. Forward foreign currency contracts are agreements to exchange one currency for another at a future date and at a specified price. The Fund uses forward foreign currency contracts to facilitate transactions in foreign securities and to manage the Fund's foreign currency exposure. These contracts are valued daily, and the Fund's net equity therein, representing unrealized gain or loss on the contracts as measured by the difference between the forward foreign exchange rates at the dates of entry into the contracts and

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the forward rates at the reporting date, is included on the Schedule of Forward Foreign Currency Contracts. Risks arise from the possible inability of counterparties to meet the terms of their contracts and from movement in currency and securities values and interest rates. Due to the risks, the Fund could incur losses in excess of the net unrealized value shown on the Schedule of Forward Foreign Currency Contracts.

For the fiscal year to date period (January 1, 2013 through September 30, 2013), the amount of notional values of forward foreign currency contracts opened and closed were \$755,639,387 and \$761,696,169, respectively.

### NOTES TO QUARTERLY PORTFOLIO OF INVESTMENTS (CONTINUED)

#### FIRST TRUST/ABERDEEN GLOBAL OPPORTUNITY INCOME FUND (FAM) SEPTEMBER 30, 2013 (UNAUDITED)

#### D. FOREIGN CURRENCY:

The books and records of the Fund are maintained in U.S. dollars. Foreign currencies, investments and other assets and liabilities are translated into U.S. dollars at the exchange rates prevailing at the end of the period. Purchases and sales of investment securities and items of income and expense are translated on the respective dates of such transactions. Net realized foreign currency gains and losses include the effect of changes in exchange rates between trade date and settlement date on investment security transactions, foreign currency transactions and interest and dividends received.

#### ITEM 2. CONTROLS AND PROCEDURES.

- (a) The registrant's principal executive and principal financial officers, or persons performing similar functions, have concluded that the registrant's disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940, as amended (the "1940 Act") (17 CFR 270.30a-3(c))) are effective, as of a date within 90 days of the filing date of the report that includes the disclosure required by this paragraph, based on their evaluation of these controls and procedures required by Rule 30a-3(b) under the 1940 Act (17 CFR 270.30a-3(b)) and Rules 13a-15(b) or 15d-15(b) under the Securities Exchange Act of 1934, as amended (17 CFR 240.13a-15(b) or 240.15d-15(b)).
- (b) There were no changes in the registrant's internal control over financial reporting (as defined in Rule 30a-3(d) under the 1940 Act (17 CFR 270.30a-3(d))) that occurred during the registrant's last fiscal quarter that have materially affected, or are reasonably likely to materially affect, the registrant's internal control over financial reporting.

#### ITEM 3. EXHIBITS.

Certifications pursuant to Rule 30a-2(a) under the 1940 Act and Section 302 of the Sarbanes-Oxley Act of 2002 are attached hereto.

#### SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

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(Registrant) First Trust/Aberdeen Global Opportunity Income Fund  
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By (Signature and Title)\*

/s/ Mark R. Bradley  
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Mark R. Bradley, President and  
Chief Executive Officer  
(principal executive officer)

Date: November 20, 2013  
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Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the registrant and in the capacities and on the dates indicated.

By (Signature and Title)\*

/s/ Mark R. Bradley  
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Mark R. Bradley, President and  
Chief Executive Officer  
(principal executive officer)

Date: November 20, 2013  
-----

By (Signature and Title)\*

/s/ James M. Dykas  
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James M. Dykas, Treasurer,  
Chief Financial Officer and  
Chief Accounting Officer  
(principal financial officer)

Date: November 20, 2013  
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\* Print the name and title of each signing officer under his or her signature.