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91-705

**UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549
FORM 19b-4(e)**

JUN 26 2006

Information Required of a Self-Regulatory Organization Listing and Derivative Securities Product Pursuant to Rule 19b-4(e) Under the Securities Exchange Act of 1934

DIVISION OF MARKET REGULATION

READ ALL INSTRUCTIONS PRIOR TO COMPLETING FORM

Part I Initial Listing Report

1. Name of Self-Regulatory Organization Listing New Derivative Securities Product:

NYSE Arca, Inc.

2. Type of Issuer of New Derivative Securities Product (e.g., clearinghouse, broker-dealer, corporation, etc.):

Open-end Management Investment Company

3. Class of New Derivative Securities Product:

Investment Company Units

4. Name of Underlying Instrument:

Dow Jones Internet Index

5. If Underlying Instrument is an Index, State Whether it is Broad-Based or Narrow-Based:

Narrow-Based

6. Ticker Symbol(s) of New Derivative Securities Product:

FBI

7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:

New York Stock Exchange, Nasdaq National Market,

PROCESSED

8. Settlement Methodology of New Derivative Securities Product:

Regular way trades settle on T+3/Book entry only held in DTC.

JUN 30 2006

9. Position Limits of New Derivative Securities Product (if applicable):

Not applicable.

UNRECORDED
FBI

Part II Execution

The undersigned represents that the governing body of the above-referenced Self-Regulatory Organization has duly approved, or has duly delegated its approval to the undersigned for, the listing and trading of the above-referenced new derivative securities product according to its relevant trading rules, procedures, surveillance programs and listing standards.

Name of Official Responsible for Form:

Timothy J. Malinowski

Title:

Director, Equity Securities Qualification

Telephone Number:

(312) 442-7886

Manual Signature of Official Responsible for Form:

Tim J Malinowski

June 23, 2006

Act	Securities Exchange Act of 1934
Section	19b-4
Rule	19b-4(e)
Public Availability:	JUNE 26, 2006

W

Timothy J. Malinowski
Director
Equity Securities Qualification



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Via Overnight Mail

June 23, 2006

Ms. Gail Jackson
Division of Market Regulation
Station Place – Building I
100F Street, N.E. – Room 6628
Washington, DC 20549

SECURITIES AND EXCHANGE COMMISSION
RECEIVED

JUN 26 2006

DIVISION OF MARKET REGULATION

Re: **Form 19b-4(e) – First Trust Exchange-Traded Fund**

Dear Ms. Jackson:

Enclosed for filing pursuant to Section 19(b) of the Securities Exchange Act of 1934 and Rule 19b-4 thereunder, please find on original and nine copies of Form 19b-4(e) with respect to the following securities:

- First Trust Exchange-Traded Fund, First Trust Amex Biotechnology Index Fund (Ticker Symbol FBT); and
- First Trust Exchange-Traded Fund, First Trust Dow Jones Internet Index Fund (Ticker Symbol FDN).

If you have any questions, please do not hesitate to call me at (312) 442-7886.

Sincerely,

T. J. Malinowski

Enclosures

Cc: Janet Angstadt (NYSE Arca, Inc.)
David Strandberg (NYSE Arca, Inc.)
Office of the Corporate Secretary (NYSE Arca, Inc.)

Act	Securities Exchange Act of 1934
Section	19b-4
Rule	19b-4(e)
Public Availability:	JUNE 26, 2006