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91-706

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

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

READ ALL INSTRUCTIONS PRIOR TO COMPLETING FORM

SECURITIES AND EXCHANGE COMMISSION
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Part I Initial Listing Report

1. Name of Self-Regulatory Organization Listing New Derivative Securities Product: JUN 26 2006

NYSE Arca, Inc.

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

Open-end Management Investment Company

3. Class of New Derivative Securities Product:

Investment Company Units

4. Name of Underlying Instrument:

Amex Biotechnology 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:

FBT

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 E

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

Not applicable. THOMPSON FINANCIAL

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:

T. 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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tmalinowski@nyse.com

Via Overnight Mail

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June 23, 2006

JUN 26 2006

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

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,

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