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

OCT 17 2006

DIVISION OF MARKET REGULATION

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

Part I Initial Listing Report

1. Name of Self-Regulatory Organization Listing New Derivative Securities Product:
F/W International Securities Exchange, Inc.
2. Type of Issuer of New Derivative Securities Product (e.g., clearinghouse, broker-dealer, corporation, etc.):
Clearinghouse.
3. Class of New Derivative Securities Product:
Securities Options.
4. Name of Underlying Instrument:
**ISE-Revere Natural Gas Index
Keefe, Bruyette & Woods Bank Index**
5. If Underlying Instrument is an Index, State Whether it is Broad-Based or Narrow-based:
All Indexes referred to in Item 4 above are Narrow-Based.
6. Ticker Symbol(s) of New Derivative Securities Product:
**ISE-Revere Natural Gas Index - FUM
Keefe, Bruyette & Woods Bank Index - BKX**
7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:
New York Stock Exchange, Nasdaq Global Market and American Stock Exchange.
8. Settlement Methodology of New Derivative Securities Product:
A.M., Cash-Settled.
9. Position Limits of New Derivative Securities Product (if applicable):
**31,500 Contracts - FUM
44,000 Contracts - BKX**

PROCESSED

OCT 31 2006

**J THOMSON
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: **Michael J. Simon**

Title: **General Counsel and Secretary**

Telephone Number: **212-897-0230**

Manual Signature of Official Responsible for Form:

Date: **October 12, 2006**

| | |
|----------------------|---------------------------------|
| Act | Securities Exchange Act of 1934 |
| Section | 19b-4 |
| Rule | 19b-4(e) |
| Public Availability: | October 17, 2006 |

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INTERNATIONAL SECURITIES EXCHANGE.

60 Broad Street New York, NY 10004
TEL: 212 943-2400
FAX: 212 425-4926
www.iseoptions.com

October 12, 2006

SECURITIES AND EXCHANGE COMMISSION
RECEIVED

OCT 17 2006

DIVISION OF MARKET REGULATION

By Facsimile and Overnight Courier

Gail S. Jackson
Paralegal Specialist
US Securities and Exchange Commission
Division of Market Regulation
100 F Street, NE – Room 6628
Washington, DC 20549

Re: Form 19b-4(e) Narrow-based Indexes

Dear Ms. Jackson:

The International Securities Exchange, Inc. hereby files Form 19b-4(e), with respect to the ISE-Revere Natural Gas Index and the Keefe, Bruyette & Woods Bank Index. These securities are narrow-based indexes listed for trading pursuant to ISE Rule 2002.

Sincerely,

Michael J. Simon
General Counsel and Secretary

Attachment

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|-----------------------------|---------------------------------|
| Act | Securities Exchange Act of 1934 |
| Section | 19b-4 |
| Rule | 19b-4(c) |
| Public Availability: | October 17, 2006 |