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

DIVISION OF MARKET REGULATION

Section 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:  
**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:  
**ISE-Revere Natural Gas 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:  
**FCG**

7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:  
**New York Stock Exchange, Nasdaq Stock Market**

**PROCESSED**

**JUL 23 2007**

**THOMSON FINANCIAL**

8. Settlement Methodology of New Derivative Securities Product:  
**Regular way trades settle on T+3/Book entry only held in DTC.**

9. Position Limits of New Derivative Securities Product (if applicable):  
**Not applicable.**

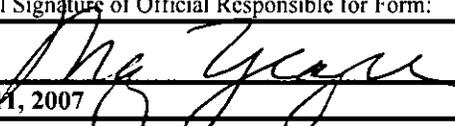
**Part II Execution**

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:  
**Mary Yeager**

Title:  
**Corporate Secretary**

Telephone Number:  
**(212) 656-2062**

Manual Signature of Official Responsible for Form:  
  
**May 11, 2007**

Act	Securities Exchange Act of 1934
Section	19b-4
Rule	19b-4(e)
Public Availability:	MAY 14 2007

Mary Yeager  
Corporate Secretary

NYSE Arca, Inc.  
11 Wall Street  
New York, NY 10005



tel: 212.656.2062  
fax: 212.656.3939

SECURITIES AND EXCHANGE COMMISSION  
MaryYeager@nyse.com

**Via Overnight Mail**

DIVISION OF MARKET REGULATION

May 11, 2007

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

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 an original and nine copies of Form 19b-4(e) with respect to the following securities:

- First Trust S&P REIT Index Fund (Ticker Symbol FRI);
- First Trust ISE Chindia Index Fund (Ticker Symbol FNI);
- First Trust ISE Water Index Fund (Ticker Symbol FIW); and
- First Trust ISE-Revere Natural Gas Index Fund (Ticker Symbol FCG).

If you have any questions, please do not hesitate to call me at (212) 656-2062.

Sincerely,

Enclosures

Cc: Tim Malinowski (NYSE Arca, Inc.)

Act	Securities Exchange Act of 1934
Section	19b-4
Rule	19b-4(e)
Public Availability:	MAY 14 2007

**END**