FIRST TRUST ADVISORS LP Form SC 13G August 11, 2008

# UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

### **SCHEDULE 13G**

## **Under the Securities Exchange Act of 1934**

Amendment No(2.)\*

## First Trust ISE-Revere Natural Gas Index Fund (FCG)

(Name of Issuer)

(Title of Class of Securities)

33734J102

(CUSIP Number)

7/31/2008

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(Date of Event Which Requires Filing of this Statement)

| Check  | the appropriate l                       | oox to designate the rule pursua                               | ant to which this Sche | edule is filed:     |  |  |
|--|---|--|------------------------|---------------------|--|--|
| [X]  | Rule 13d-1(b)                           |  |                        |                     |  |  |
| []   | Rule 13d-1(c)                           |  |                        |                     |  |  |
| []   | Rule 13d-1(d)                           |  |                        |                     |  |  |
| CUS  | IP No. 76966710                         | 5  |                        |                     |  |  |
|  | 1.                                      | Names of Reporting Persons.<br>I.R.S. Identification Nos. of a |                        | es only).           |  |  |
|  |   | Wachovia Corporation 56-08                                     | 98180                  |                     |  |  |
|  |   | (Formerly named First Union                                    | Corporation)           |                     |  |  |
| 2. Check the Appropriate Box if a Member of a Group (See Instructions) |   |  |                        |                     |  |  |
|  |   | (a)  |                        |                     |  |  |
|  |   | (b)  |                        |                     |  |  |
| 3. SEC Use Only  |   |  |                        |                     |  |  |
|  | 4. Citizenship or Place of Organization |  |                        |                     |  |  |
| North Carolina   |   |  |                        |                     |  |  |
| Share<br>Bene<br>Owne<br>Each  | ficially                                |  |                        |                     |  |  |
|  |   | 5.   |                        | Sole Voting Power   |  |  |
|  |   |  |                        | 1100835             |  |  |
|  |   | 6.   |                        | Shared Voting Power |  |  |

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|         |     | 0 0  |   | 0   |  |  |
|---------|-----|--|---|---|--|--|
|         |     |  | 7.  | Sole Dispositive Power 1096067                    |  |  |
|         |     |  | 8.  | Shared Dispositive Power 512                      |  |  |
|         | 9.  | Aggregate Amount Beneficially Owned by Each Reporting Person. 1100991                                |   |   |  |  |
|         | 10. | Check if the Aggregate Amount in Row (11) Excludes Certain Shares (See Instructions) Not Applicable. |   |   |  |  |
|         | 11. | Percent of Class Represented by Amount in Row (11) 24.2%   |   |   |  |  |
|         | 12. | Type of Reporting Person (See Instructions)  Parent Holding Company (HC)                             |   |   |  |  |
| Item 1. |     |  |   |   |  |  |
|         | (a) | Na   | ame of Issuer   |   |  |  |
|         | (b) | Ad<br>10<br>SU   | rst Trust ISE-Reverders of Issuer's Principal 01 Warrenville Road UTE 300 sle, Illinois 60532 | e Natural Gas Index Fund (FCG)  Executive Offices |  |  |
| Item 2. |     |  |   |   |  |  |
|         | (a) | Na   | ame of Person Filing  |   |  |  |
|         |     |  | achovia Corporation   |   |  |  |
|         | (b) | Address of Principal Business Office or, if none, Residence  |   |   |  |  |

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One Wachovia Center

Item 3.

Charlotte, North Carolina 28288-0137 (c) Citizenship North Carolina (d) Title of Class of Securities Common Stock **CUSIP** Number (e) 929903102 If this statement is filed pursuant to sections 240.13d-1(b) or 240.13d-2(b) or (c), check whether the person filing is a: [] Broker or dealer registered under section (a) 15 of the Act (15 U.S.C. 780). [] (b) Bank as defined in section 3(a)(6) of the Act (15 U.S.C. 78c). []Insurance company as defined in section (c) 3(a)(19) of the Act (15 U.S.C. 78c). (d) [] Investment company registered under section 8 of the Investment Company Act of 1940 (15 U.S.C 80a-8). An investment adviser in accordance with (e) [] section 240.13d-1(b)(1)(ii)(E); [] An employee benefit plan or endowment (f) fund in accordance with section 240.13d-1(b)(1)(ii)(F); [X] A parent holding company or control (g) person in accordance with section 240.13d-1(b)(1)(ii)(G); A savings associations as defined in (h) [] Section 3(b) of the Federal Deposit

[]

[]

(i)

(j)

Insurance Act (12 U.S.C. 1813);

A church plan that is excluded from the

definition of an investment company under section 3(c)(14) of the Investment Company Act of 1940 (15 U.S.C. 80a-3);

Group, in accordance with section

240.13d-1(b)(1)(ii)(J).

#### Item 4. Ownership.

Provide the following information regarding the aggregate number and percentage of the class of securities of the issuer identified in Item 1.

| (a) Amount beneficial | ly owned: <u>1100991</u> |
|-----------------------|--------------------------|
|-----------------------|--------------------------|

- (b) Percent of class: 24.2.
- (c) Number of shares as to which the person has:
  - (i) Sole power to vote or to direct the vote

#### 1100835.

(ii) Shared power to vote or to direct the

vote

<u>0</u> .

(iii) Sole power to dispose or to direct the

disposition of 1096067.

(iv) Shared power to dispose or to direct

the disposition of 512.

#### Item 5. Ownership of Five Percent or Less of a Class

If this statement is being filed to report the fact that as of the date hereof the reporting person has ceased to be the beneficial owner of more than five percent of the class of securities, check the following [].

Item 6. Ownership of More than Five Percent on Behalf of Another Person.

Not Applicable.

Item 7. Identification and classification of the subsidiary which acquired the security being reported on by the parent holding company.

Wachovia Corporation is filing this schedule pursuant to Rule 13d-1(b)(1)(ii)(G) as indicated under Item 3(g). The relevant subsidiaries are Evergreen Investment Management Company, LLC (IA), Wachovia Securities Financial Network, LLC (BD), Wachovia Securities, LLC (IA) and Wachovia Bank, N.A. (BK). Each of the above subsidiaries is a direct or indirect subsidiary of Wachovia Corporation.

Item 8. Identification and Classification of Members of the Group

Not Applicable.

#### Item 9. Notice of Dissolution of Group

Not Applicable.

#### Item 10. Certification

(a)

The following certification shall be included if the statement is filed pursuant to section 240.13d-1(b):

By signing below I certify that, to the best of my knowledge and belief, the securities referred to above were acquired and are held in the ordinary course of business and were not acquired and are not held for the purpose of or with the effect of changing or influencing the control of the issuer of the securities and were not acquired and are not held in connection with or as a participant in any transaction having that purpose or effect.

#### **SIGNATURE**

After reasonable inquiry and to the best of my knowledge and belief, I certify that the information set forth in this statement is true, complete and correct.

August 11, 2008 Date

Signature

Mingming Jang

Vice President

Name/Title

SIGNATURE 6