

OCT 07 2005

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**DIVISION OF MARKET REGULATION**

**U.S. SECURITIES AND EXCHANGE COMMISSION  
WASHINGTON, D.C. 20549  
FORM 19b-4(e)**

**Information Required of a Self-Regulatory Organization Listing and Trading 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:  
American Stock Exchange LLC.

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:  
Index Fund Shares listed under Amex Rules 1000A et seq.

4. Name of Underlying Instrument:  
First Trust Dow Jones Select MicroCap Index Fund



05068470

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

PROCESSED

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

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



8. Settlement Methodology of New Derivative Securities Product:  
Regular-way trades on the American Stock Exchange are settled through the National Securities Clearing Corporation ("NSCC") on T+3. Procedures for creation and redemption of Creation Unit Size Aggregations, including creations and redemptions through the Continuous Net Settlement System of NSCC, are described in the prospectus.

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: Clifford J. Weber

Title: Senior Vice President

Telephone Number: (212) 306-2154

Manual Signature of Official Responsible for Form: *Clifford J. Weber*

Date: 10/6/2005

*mm*



**AMERICAN  
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SECURITIES AND EXCHANGE COMMISSION  
RECEIVED

OCT 07 2005

American Stock Exchange  
86 Trinity Place  
New York, NY 10006  
T 212 306 1000

DIVISION OF MARKET REGULATION

October 6, 2005

**BY FACSIMILE AND OVERNIGHT COURIER**

**202/ 772-9273**

Securities and Exchange Commission  
Division of Market Regulations  
100 F. Street NE – Room 6628  
Washington DC 20549  
Attn: Gail Jackson

Re: Form 19b-4(e)

Dear Ms. Jackson:

The American Stock Exchange LLC hereby files Form 19b-4(e), with respect to the First Trust Dow Jones Select MicroCap Index Fund, which is listed pursuant to Amex Rules 1000A *et seq.* Please call me for any questions or comments.

Sincerely,

*Marija Willen*

Attachment