

CERT ARCA

 **NYSE Regulation**

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May 9, 2011



11000236

Ms. Velma Smith, Branch Chief  
Securities and Exchange Commission  
Division of Corporation Finance – Filer Support Office  
100 F Street, N.W., Mail Stop 3040  
Washington, D.C. 20549

Re: First Trust Exchange-Traded AlphaDEX Fund  
CIK: 0001383496  
SEC File No.: 001-33424  
Form Type: 8-A12B  
Filing Date: 5/2/2011

Dear Ms. Smith:

Please be advised that NYSE Regulation, Inc. has received (on April 21, 2011) an application from the above-referenced issuer and has approved the following securities for listing on NYSE Arca, Inc. (“Exchange”):

Common Shares of Beneficial Interest, \$.01 par value per share, of First Trust Mega Cap AlphaDEX Fund

The Exchange requests acceleration of registration of this security under the Securities Exchange Act of 1934. If there are any questions, please call me at (212) 656-4632. Your assistance is greatly appreciated.

Sincerely,



Craig A. Gray  
Manager, Listing Compliance