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

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**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:
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:
Defined Europe Index

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

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

7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:
NASDAQ, NYSE, Euronext Netherlands, Spanish Stock Market Interconnection System, Euronext France, EXTRA, OSLO, Euronext Portugal, Irish, Euronext Belgium, Copenhagen, Vienna, Korean Stock Exchange, Swiss Six Exchange, Athens, Helsinki

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:
Janet L. McGinness
Title:
Corporate Secretary
Telephone Number:
(212) 656-2039

Manual Signature of Official Responsible for Form: *Janet McGinness* Act Securities Exchange Act of 1934
April 19, 2011 Section 19b-4

SEC 2449 (1/99)

Rule 19b-4(e)
Public Availability: APR 21 2011

Janet L. McGinness
Corporate Secretary



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

tel: 212.656.2039
fax: 212.656.8101
jmcginness@nyx.com

Via Overnight Mail

April 19, 2011

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

Re: Form 19b-4(e) – First Trust AlphaDEX® Fund (13 Funds)

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 Mid Cap Value AlphaDEX® Fund (FNK)
- First Trust Mid Cap Growth AlphaDEX® Fund (FNY)
- First Trust Small Cap Value AlphaDEX® Fund (FYT)
- First Trust Small Cap Growth AlphaDEX® Fund (FYC)
- First Trust Developed Markets ex-US AlphaDEX® Fund (FDT)
- First Trust Emerging Markets AlphaDEX® Fund (FEM)
- First Trust Europe AlphaDEX® Fund (FEP)
- First Trust Latin America AlphaDEX® Fund (FLN)
- First Trust Asia Pacific ex-Japan AlphaDEX® Fund (FPA)
- First Trust Brazil AlphaDEX® Fund (FBZ)
- First Trust China AlphaDEX® Fund (FCA)
- First Trust South Korea AlphaDEX® Fund (FKO)
- First Trust Japan AlphaDEX® Fund (FJP)

If you have any questions, please do not hesitate to call me at (212) 656-2039.

Sincerely,

Enclosures

Act	Securities Exchange Act of 1934
Section	19b-4
Rule	19b-4(e)
Public	
Availability:	APR 21 2011