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

**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. (trading pursuant to unlisted trading privileges)** SEC  
Mail Processing  
Section

2. Type of Issuer of New Derivative Securities Product (e.g., clearinghouse, broker-dealer, corporation, etc.):  
**Open-end Management Investment Company** APR 12 2016

3. Class of New Derivative Securities Product:  
**Investment Company Units** Washington DC  
412

4. Name of Underlying Instrument:  
**NASDAQ AlphaDEX Mega Cap 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:  
**FMK**



7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:  
**NYSE, NASDAQ**

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:  
**Martha Redding**

Title:  
**Associate General Counsel and Assistant Secretary**

Telephone Number:  
**(212) 656-2938**

Manual Signature of Official Responsible for Form:

**April 8, 2016**  
 SEC 2449 (1/99)

|                      |                                 |
|----------------------|---------------------------------|
| Act                  | Securities Exchange Act of 1934 |
| Section              | 19b-4(e)                        |
| Rule                 | 19b-4(e)                        |
| Public Availability: | APR 12 2016                     |



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Martha Redding  
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Assistant Secretary

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**Via Overnight Mail**

April 8, 2016

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

SEC  
Mail Processing  
Section

APR 12 2016

Washington DC  
412

**Re: 19b-4(e) – Transmittal**

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 securities listed below.

- Dhandho Junoon ETF (JUNE)**
- JPMorgan Diversified Return International Currency Hedged ETF (JPIH)**
- JPMorgan Diversified Return Europe Currency Hedged ETF (JPEH)**
- Direxion Daily Energy Bear 1X Shares (ERYY)**
- Direxion Daily Financial Bear 1X Shares (FAZZ)**
- Direxion Daily Technology Bear 1X Shares (TECZ)**
- WisdomTree Emerging Markets Dividend Fund (DVEM)**
- WisdomTree International Quality Dividend Growth Fund (IQDG)**
- First Trust Large Cap Core AlphaDEX Fund (FEX)**
- First Trust Large Cap Growth AlphaDEX Fund (FTC)**
- First Trust Large Cap Value AlphaDEX Fund (FTA)**
- First Trust Mid Cap Core AlphaDEX Fund (FNX)**
- First Trust Mid Cap Growth AlphaDEX Fund (FNY)**
- First Trust Mid Cap Value AlphaDEX Fund (FNK)**
- First Trust Small Cap Core AlphaDEX Fund (FYX)**
- First Trust Small Cap Growth AlphaDEX Fund (FYC)**
- First Trust Small Cap Value AlphaDEX Fund (FYT)**
- First Trust Multi Cap Growth AlphaDEX Fund (FAD)**
- First Trust Multi Cap Value AlphaDEX Fund (FAB)**
- First Trust Mega Cap AlphaDEX Fund (FMK)**

If you have any questions, please do not hesitate to call me at (212) 658-2938.

Sincerely,

Enclosures

|  |             |
|--|-------------|
| to call me at (212) 658-2938. Exchange Act of 1934 |             |
| Section  | 19b-4       |
| Rule   | 19b-4(e)    |
| Public Availability:                               | APR 12 2016 |