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



**07071071**

**Required of a Self-Regulatory Organization Listing and Trading a New  
Product Pursuant to Rule 19b-4(e) Under the Securities Exchange Act of 1934**  
**READ ALL INSTRUCTIONS PRIOR TO COMPLETING FORM**

**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:  
**StrataQuant™ Utilities Index**

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

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

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

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.**

**PROCESSED**  
**JUL 23 2007**  
**THOMSON FINANCIAL**

**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:  
**Mary Yeager**

Title:  
**Corporate Secretary**

Telephone Number:  
**(212) 656-2062**

Manual Signature of Official Responsible for Form:  
*Mary Yeager*

May 10, 2007 SEC 2449 (1/99)	Act	Securities Exchange Act of 1934
	Section	19b-4
	Rule	19b-4(e)
	Public Availability:	MAY 11 2007

Mary Yeager  
Corporate Secretary

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



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SECURITIES AND EXCHANGE COMMISSION  
RECEIVED  
MAY 11 2007  
DIVISION OF MARKET REGULATION

Via Overnight Mail

May 10, 2007

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

Re: Form 19b-4(e) – First Trust Exchange-Traded AlphaDEX™ Fund

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 Consumer Discretionary AlphaDEX™ Fund (Ticker Symbol FXD);
- First Trust Consumer Staples AlphaDEX™ Fund (Ticker Symbol FXG);
- First Trust Energy AlphaDEX™ Fund (Ticker Symbol FXN);
- First Trust Financials AlphaDEX™ Fund (Ticker Symbol FXO);
- First Trust Health Care AlphaDEX™ Fund (Ticker Symbol FXH);
- First Trust Industrials AlphaDEX™ Fund (Ticker Symbol FXR);
- First Trust Materials AlphaDEX™ Fund (Ticker Symbol FXZ);
- First Trust Technology AlphaDEX™ Fund (Ticker Symbol FXL);
- First Trust Utilities AlphaDEX™ Fund (Ticker Symbol FXU);
- First Trust Large Cap Core AlphaDEX™ Fund (Ticker Symbol FEX);
- First Trust Mid Cap Core AlphaDEX™ Fund (Ticker Symbol FNX);
- First Trust Small Cap Core AlphaDEX™ Fund (Ticker Symbol FYX);
- First Trust Large Cap Growth Opportunities AlphaDEX™ Fund (Ticker Symbol FTC);

Act	Securities Exchange Act of 1934
Section	19b-4
Rule	19b-4(e)
Public	MAY 11 2007
Availability:	

Gail Jackson  
Division of Market Regulation  
May 10, 2007  
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- First Trust Large Cap Value Opportunities AlphaDEX™ Fund (Ticker Symbol FTA);
- First Trust Multi Cap Growth AlphaDEX™ Fund (Ticker Symbol FAD); and
- First Trust Multi Cap Value AlphaDEX™ Fund (Ticker Symbol FAB).

If you have any questions, please do not hesitate to call me at (212) 656-2062.

Sincerely,



Enclosures

Cc: Tim Malinowski (NYSE Arca, Inc.)

END