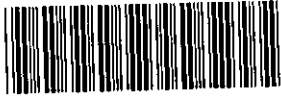


For Internal Use Only	Submit 1 Original	OMB Approval No.:
Sec File No. 91 - 07905	and 9 Copies	Expires:
Estimated average burden hours per response: 2.00		

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



**07071078**

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:  
**Defined Multi Cap Value 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:  
**FAB**

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



tel: 212.656.2062  
fax: 212.656.3939  
myeager@nyse.com

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

SECURITIES AND EXCHANGE COMMISSION  
MAY 11 2007  
DIVISION OF MARKET REGULATION

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 Availability:	MAY 11 2007

Gail Jackson  
Division of Market Regulation  
May 10, 2007  
Page 2 of 2

- 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