Return of Lt. Sweeney.—This brave young officer, who has been so long “cooped up” in a little corral at the Gila, surrounded by hostile Indians, returned to this post on Sunday last, having been sent in by Maj. Heintzelman, to take command of the company of Artillery, which came through from Santa Fe as an escort to the Exploring Expedition under Capt. Silliman. The men have already been turned over to Lt. Sweeney—relieving Maj. Kendrick, who, we understand, returns to the Atlantic States on the steamer of the 15th proximo.