

Tax Information 2017 Distribution

First Trust AlphaDEX™ Canadian Dividend ETF (TSX: FDY) CUSIP 33737R101 (Common Class)

Unitholders will receive a T3 Supplementary slip directly from their broker or intermediary, not from the Transfer Agent, CDS, or FT Portfolios Canada Co.

The following schedule outlines the allocation of the 2017 cash distribution, based on record date, for each unit of **FDY**:

Record Date	Payment Date	Total Distribution	Allocation					
			Capital Gain	Eligible Dividend Income	Foreign Income	Foreign Tax Paid	Other Income	Return of Capital
1/31/17	2/7/17	\$ 0.0494	-	\$ 0.0494	-	-	-	-
2/28/17	3/7/17	\$ 0.0494	-	\$ 0.0494	-	-	-	-
3/31/17	4/7/17	\$ 0.0494	-	\$ 0.0494	-	-	-	-
4/28/17	5/5/17	\$ 0.0500	-	\$ 0.0500	-	-	-	-
5/31/17	6/7/17	\$ 0.0500	-	\$ 0.0500	-	-	-	-
6/30/17	7/10/17	\$ 0.0380	-	\$ 0.0380	-	-	-	-
7/31/17	8/8/17	\$ 0.0329	-	\$ 0.0329	-	-	-	-
8/31/17	9/8/17	\$ 0.0329	-	\$ 0.0329	-	-	-	-
9/29/17	10/6/17	\$ 0.0329	-	\$ 0.0329	-	-	-	-
10/10/17	10/12/17	\$ 0.0900	-	\$ 0.0900	-	-	-	-
	TOTAL	\$ 0.4749	-	\$ 0.4749	-	-	-	-

The following schedule outlines the allocation of the 2017 annual reinvested distribution for each unit of **FDY**:

Record Date	Payment Date	Total Distribution	Allocation					
			Capital Gain	Eligible Dividend Income	Foreign Income	Foreign Tax Paid	Other Income	Return of Capital
10/13/17	10/13/17	\$ 0.0023	-	\$ 0.0023	-	-	-	-
	TOTAL	\$ 0.0023	-	\$ 0.0023	-	-	-	-

The return of capital component of the distribution is a non taxable amount and will reduce the Adjusted Cost Base of the Units.

Please consult your tax advisor for more information on your particular tax situation.

For further information, please contact our Inside Wholesalers at 416-865-8065 or 1-877-622-5552, or e-mail us at info@firsttrust.ca, or visit our website: www.firsttrust.ca