

Tax Information 2022 Distribution

The First Trust ETF was terminated effective December 9, 2022

**First Trust AlphaDEX™ European Dividend Index ETF (CAD-Hedged) (TSX: EUR.A)
CUSIP 33732H108 (Advisor Class Units)**

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 cash distribution, based on record date, for each unit:

| Record Date | Payment Date | Total Distribution | Allocation | | | | | |
|-------------|--------------|--------------------|--------------|--------------------------|-------------------|---------------------|--------------|-------------------|
| | | | Capital Gain | Eligible Dividend Income | Foreign Income | Foreign Tax Paid | Other Income | Return of Capital |
| 1-31-22 | 2-7-22 | \$ 0.01250 | - | - | \$ 0.01360 | \$ (0.00110) | - | - |
| | TOTAL | \$ 0.01250 | \$ - | \$ - | \$ 0.01360 | \$ (0.00110) | \$ - | \$ - |

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