

**RE: First Trust AlphaDEX™ European Dividend Index ETF (CAD-Hedged)**  
**Tax Year End: 12/31/2019**

**PFIC ANNUAL INFORMATION STATEMENT**

1) The Fund uses December 31, as the end of its taxable year. The first and last days of the taxable year of the Fund to which this information statement applies are January 1, 2019 and December 31, 2019, respectively.

2) First Trust AlphaDEX™ European Dividend Index ETF (CAD-Hedged) has the following ordinary earnings and net capital gains per share:

|                    | Common | Advisor |
|--------------------|--------|---------|
| Ordinary earnings: | \$1.36 | \$1.19  |
| Net capital gain:  | \$0.00 | \$0.00  |

3) The amount of cash and the fair market value of other property distributed or deemed distributed per share:

|                                | Common | Advisor |
|--------------------------------|--------|---------|
| Cash:                          | \$0.67 | \$0.54  |
| Fair Market Value of Property: | NONE   | NONE    |

4) The following information is being provided to assist with the new "Part I - Summary of Annual Information" filing requirements on Form 8621. Please consult your tax advisor.

|  |              |
|--|--------------|
| Description of each class of shares held by the shareholder: | Common       |
| Number of shares held at the end of the taxable year:        | 424,022      |
| Value of shares held at the end of the taxable year:         | \$ 7,449,154 |
| Description of each class of shares held by the shareholder: | Advisor      |
| Number of shares held at the end of the taxable year:        | 75,979       |
| Value of shares held at the end of the taxable year:         | \$ 1,334,294 |

5) The Fund will permit you to inspect and copy its permanent books of account, records, and such other documents as may be maintained by the Fund that are necessary to establish that the Fund's ordinary earnings and net capital gain, as provided in section 1293(e) of the Code, are computed in accordance with U.S. income tax principles.

Date: March 24, 2020

By: \_\_\_\_\_



Name & Title: \_\_\_\_\_

Susan Johnson, CFO