

Tax Information 2020 Distribution

NO DISTRIBUTION FOR THE YEAR 2020

**First Trust AlphaDEX™ U.S. Energy Sector Index ETF (TSX: FHE)
CUSIP 33732G100 (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 2020 cash distribution, based on record date, for each unit of **FHE**:

Record Date	Payment Date	Total Distribution	Allocation					
			Capital Gain	Eligible Dividend Income	Foreign Income	Foreign Tax Paid	Other Income	Return of Capital
3-31-20	4-7-20	-	-	-	-	-	-	-
6-30-20	7-8-20	-	-	-	-	-	-	-
9-30-20	10-7-20	-	-	-	-	-	-	-
12-31-20	1-8-21	-	-	-	-	-	-	-
	TOTAL	-	-	-	-	-	-	-

The following schedule outlines the allocation of the 2020 annual reinvested distribution for each unit of **FHE**:

Record Date	Payment Date	Total Distribution	Allocation					
			Capital Gain	Eligible Dividend Income	Foreign Income	Foreign Tax Paid	Other Income	Return of Capital
12-31-20	12-31-20	-	-	-	-	-	-	-
	TOTAL	-	-	-	-	-	-	-

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