

Notice Regarding Your Monthly Distribution

**First Trust/Aberdeen Global Opportunity Income Fund (FAM)
 First Trust/Four Corners Senior Floating Rate Income Fund (FCM)
 First Trust/Four Corners Senior Floating Rate Income Fund II (FCT)
 First Trust/FIDAC Mortgage Income Fund (FMY)**

**First Trust Strategic High Income Fund (FHI)
 First Trust Strategic High Income Fund II (FHY)
 First Trust Strategic High Income Fund III (FHO)**

Each closed-end fund listed above has declared a distribution payable on July 15, 2010, to shareholders of record as of July 6, 2010. This notice is meant to provide you information about the sources of your Fund's distributions.

The following tables set forth the estimated amounts of the current distribution and the cumulative distributions paid this fiscal year to date for each Fund from the following sources: net investment income ("NII"); net realized short-term capital gains ("STCG"); net realized long-term capital gains ("LTCG"); and return of capital ("ROC"). These estimates are based upon information as of June 30, 2010 and are calculated based on a generally accepted accounting principles ("GAAP") basis. The amounts and sources of distributions are expressed per common share. Additionally, the Funds attribute the current distribution estimates equally to each regular distribution throughout the fiscal year. Consequently, the estimates shown below for the current distributions also represent updated estimates for all prior months in the fiscal year.

Fund Ticker	Fund Cusip	Fiscal Year End	Total Current Distribution	Current Distribution (\$)				Current Distribution (%)				Annualized Current Dist. Rate as a % of NAV (3)	5 Year Avg. Annual Total Return on NAV (4)
				NII	STCG	LTCG	ROC (2)	NII	STCG	LTCG	ROC (2)		
FAM	337319107	12/31/2010	\$0.1300	\$0.1052	-	-	\$0.0248	80.93%	-	-	19.07%	9.32%	8.31%
FCM	33733Q107	5/31/2011	\$0.0400	\$0.0400	-	-	-	100.00%	-	-	-	3.55%	0.12%
FCT	33733U108	5/31/2011	\$0.0500	\$0.0500	-	-	-	100.00%	-	-	-	4.34%	0.84%
FMY	33734E103	10/31/2010	\$0.1200	\$0.1200	-	-	-	100.00%	-	-	-	7.38%	7.76%
FHI	337347108	10/31/2010	\$0.0250	\$0.0250	-	-	-	100.00%	-	-	-	8.77%	-17.87%
FHY	337353106	10/31/2010	\$0.0350	\$0.0350	-	-	-	100.00%	-	-	-	8.50%	-15.18%
FHO	33735C106	10/31/2010	\$0.0250	\$0.0180	-	-	\$0.0070	72.16%	-	-	27.84%	6.59%	-23.50%

Fund Ticker	Fund Cusip	Fiscal Year End	Total Cumulative Fiscal YTD Distributions (1)	Cumulative Distributions Fiscal YTD (\$)				Cumulative Distributions Fiscal YTD (%)				Cumulative Fiscal YTD Distributions as a % of NAV (3)	Cumulative Fiscal YTD Total Return on NAV (4)
				NII	STCG	LTCG	ROC (2)	NII	STCG	LTCG	ROC (2)		
FAM	337319107	12/31/2010	\$0.9100	\$0.7365	-	-	\$0.1735	80.93%	-	-	19.07%	5.44%	5.99%
FCM	33733Q107	5/31/2011	\$0.0750	\$0.0750	-	-	-	100.00%	-	-	-	0.55%	-0.97%
FCT	33733U108	5/31/2011	\$0.0890	\$0.0890	-	-	-	100.00%	-	-	-	0.64%	-0.77%
FMY	33734E103	10/31/2010	\$1.1700	\$1.1700	-	-	-	100.00%	-	-	-	5.99%	5.35%
FHI	337347108	10/31/2010	\$0.2250	\$0.2250	-	-	-	100.00%	-	-	-	6.58%	25.05%
FHY	337353106	10/31/2010	\$0.3550	\$0.3550	-	-	-	100.00%	-	-	-	7.19%	11.88%
FHO	33735C106	10/31/2010	\$0.3050	\$0.2201	-	-	\$0.0849	72.16%	-	-	27.84%	6.70%	21.48%

(1) Includes the most recent monthly distribution paid on July 15, 2010.

(2) The Fund estimates that it has distributed more than its income and net realized capital gains; therefore, a portion of your distribution may be a return of capital. A return of capital may occur, for example, when some or all of the money that you invested in the Fund is paid back to you. A return of capital distribution does not necessarily reflect the Fund's investment performance and should not be confused with "yield" or "income."

(3) Based on Net Asset Value ("NAV") as of June 30, 2010.

(4) Total Returns are through June 30, 2010 and for Funds in operation less than five years, the return included in the 5 Year Average Annual Total Return on NAV column is from the Fund's first public offering.

You should not draw any conclusions about the Fund's investment performance from the amount of this distribution.

The amounts and sources of distributions reported in this Notice are only estimates and are not being provided for tax reporting purposes. The actual amounts and sources of the amounts for tax reporting purposes will depend upon the Fund's investment experience during the remainder of its fiscal year and may be subject to changes based on tax regulations. The Fund will send you a Form 1099-DIV for the calendar year that will tell you how to report these distributions for federal income tax purposes. You should not use this letter as a substitute for your Form 1099-DIV.